

FACTSHEET - AS OF 16-Oct-2020

ProShares Long Online/Short Stores Index PR

HISTORICAL PERFORMANCE



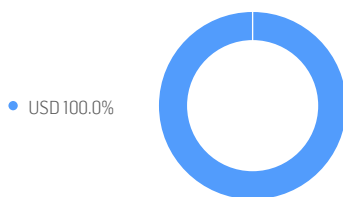
CHARACTERISTICS

ISIN / WKN	DE000SLA5BB8 / SLA5BB	Base Value / Base Date	1000 Points / 31.06.2017
Bloomberg / Reuters	- / .PSCLIXPR	Last Price	2585.04
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.06.2017
Index Members	3		

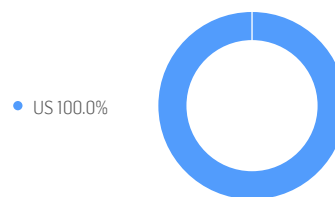
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.07%	13.46%	43.21%	86.94%	83.85%	158.50%
Performance (p.a.)	-	-	-	-	-	33.42%
Volatility (p.a.)	24.06%	29.36%	29.34%	25.43%	27.29%	21.80%
High	2644.06	2659.47	2659.47	2659.47	2659.47	2659.47
Low	2324.15	2249.11	1827.58	1330.23	1406.08	987.01
Sharpe Ratio	9.21	2.27	3.65	3.47	4.21	1.52
Max. Drawdown	-2.50%	-12.61%	-12.61%	-12.94%	-12.94%	-22.86%
VaR 95 \ 99				-42.2% \ -58.5%		-33.2% \ -55.8%
CVaR 95 \ 99				-52.0% \ -70.2%		-47.6% \ -65.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
PROSHARES ONLINE RETAIL INDEX PR		US	USD	103.76%
SYNTHETIC CASH USD		US	USD	47.33%
SOLACTIVE-PROSHARES BRICKS AND MORTAR RETAIL STORE INDEX PR		US	USD	-51.09%

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