

FACTSHEET - AS OF 26-Jul-2024

ProShares Long Online/Short Stores Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA42M1 / SLA42M	Base Value / Base Date	1000 Points / 30.06.2017
Bloomberg / Reuters	- / .PSCLIXTR	Last Price	1220.36
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total 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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.59%	2.42%	16.77%	10.84%	12.29%	22.04%
Performance (p.a.)						2.86%
Volatility (p.a.)	14.69%	16.91%	17.29%	18.63%	17.18%	26.43%
High	1249.70	1258.44	1258.44	1258.44	1258.44	2952.07
Low	1199.72	1172.64	1004.50	948.82	1004.50	803.67
Sharpe Ratio*	0.14	0.29	1.83	0.30	0.99	-0.09
Max. Drawdown	-4.00%	-6.82%	-6.82%	-13.82%	-7.57%	-72.78%
VaR 95 \ 99				-30.9% \ -42.3%		-44.8% \ -68.9%
CVaR 95 \ 99				-39.2% \ -56.6%		-60.5% \ -81.3%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 26-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ProShares Online Retail Index TR		DE	USD	100.00%
Synthetic Cash USD		DE	USD	49.51%
Solactive-ProShares Bricks and Mortar Retail Store Index TR		DE	USD	-49.51%

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