

FACTSHEET - AS OF 22-Sep-2023

Solactive U.S. Founder-Run Companies Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA21M5 / SLA21M	Base Value / Base Date	1000 Points / 14.05.2010
Bloomberg / Reuters	SOLUSFRC Index / .SOLUSFRC	Last Price	5345.33
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 14.05.2010
Index Members	98		

STATISTICS

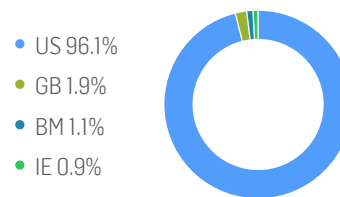
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.54%	0.84%	11.39%	16.39%	17.33%	434.53%
Performance (p.a.)						13.37%
Volatility (p.a.)	17.99%	19.30%	18.63%	25.78%	21.49%	22.62%
High	5742.19	6002.34	6002.34	6002.34	6002.34	7682.24
Low	5345.33	5313.28	4763.44	4438.11	4502.07	898.79
Sharpe Ratio*	-1.79	-0.10	1.03	0.44	0.90	0.36
Max. Drawdown	-6.91%	-10.95%	-10.95%	-13.43%	-13.43%	-42.23%
VaR 95 \ 99				-42.2% \ -58.1%		-37.1% \ -61.1%
CVaR 95 \ 99				-52.9% \ -63.4%		-55.0% \ -89.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLOVIN CORP	APP UW Equity	US	USD	2.09%
PALANTIR TECHNOLOGIES INC	PLTR UN Equity	US	USD	1.71%
WAYFAIR INC	W UN Equity	US	USD	1.60%
ZSCALER INC	ZS UW Equity	US	USD	1.58%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	1.51%
RIVIAN AUTOMOTIVE INC	RIVN UW Equity	US	USD	1.51%
NVIDIA CORP	NVDA UW Equity	US	USD	1.41%
VORNADO REALTY TRUST	VNO UN Equity	US	USD	1.40%
TESLA INC	TSLA UW Equity	US	USD	1.40%
APOLLO GLOBAL MANAGEMENT INC	APO UN Equity	US	USD	1.35%

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