

FACTSHEET - AS OF 16-Aug-2022

Solactive US Large Cap Equal Weight Index (GTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3FN9 / SLA3FN	Base Value / Base Date	1000 Points / 01.05.2002
Bloomberg / Reuters	SOLUSLEG Index / .SOLUSLEG	Last Price	6851.09
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:30am to 04:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.10.2002
Index Members	489		

STATISTICS

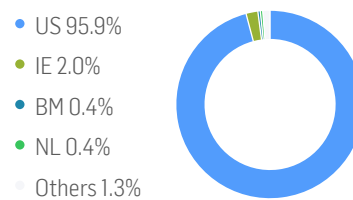
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.50%	10.49%	-1.77%	-5.28%	-9.79%	585.11%
Performance (p.a.)						9.95%
Volatility (p.a.)	17.43%	25.70%	26.08%	21.53%	24.84%	20.90%
High	6851.09	6851.09	7326.45	7679.15	7603.36	7679.15
Low	6015.35	5747.69	5747.69	5747.69	5747.69	669.25
Sharpe Ratio*	20.93	1.85	-0.22	-0.35	-0.70	0.37
Max. Drawdown	-1.80%	-13.29%	-21.55%	-25.15%	-24.41%	-58.62%
VaR 95 \ 99				-36.2% \ -60.4%		-31.0% \ -59.2%
CVaR 95 \ 99				-52.4% \ -66.8%		-52.1% \ -91.9%

* 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 16-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	0.29%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	0.26%
PLUG POWER INC	PLUG UR Equity	US	USD	0.24%
SNAP INC	SNAP UN Equity	US	USD	0.24%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	0.24%
EPAM SYSTEMS INC	EPAM UN Equity	US	USD	0.24%
UNITY SOFTWARE INC	U UN Equity	US	USD	0.23%
ALBEMARLE CORP	ALB UN Equity	US	USD	0.23%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	0.23%
PRINCIPAL FINANCIAL GROUP INC	PFJ UW Equity	US	USD	0.23%

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