

FACTSHEET - AS OF 06-Oct-2022

Solactive-ProShares Bricks and Mortar Retail Store Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA42K5 / SLA42K	Base Value / Base Date	1000 Points / 31.06.2017
Bloomberg / Reuters	SOEMTYPR Index / .SOEMTYPR	Last Price	1467.21
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	39		

STATISTICS

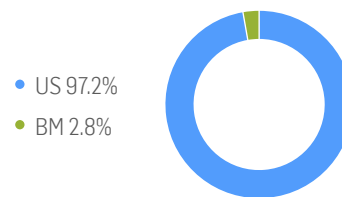
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.21%	0.30%	-12.26%	-6.46%	-17.50%	46.72%
Performance (p.a.)						7.55%
Volatility (p.a.)	32.55%	27.51%	32.92%	29.32%	31.14%	28.76%
High	1616.37	1686.35	1733.34	1857.00	1790.56	1857.00
Low	1410.64	1410.64	1361.51	1361.51	1361.51	558.48
Sharpe Ratio*	-1.10	-0.07	-0.80	-0.33	-0.81	0.16
Max. Drawdown	-12.73%	-16.35%	-21.45%	-26.68%	-23.96%	-54.14%
VaR 95 \ 99				-48.7% \ -78.4%		-43.8% \ -74.0%
CVaR 95 \ 99				-66.9% \ -110.6%		-67.3% \ -115.8%

* 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 06-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
SIGNET JEWELERS LTD	SIG UN Equity	BM	USD	2.77%
TAPESTRY INC	TPR UN Equity	US	USD	2.76%
HIBBETT INC	HIBB UW Equity	US	USD	2.75%
HOME DEPOT INC	HD UN Equity	US	USD	2.70%
FIVE BELOW INC	FIVE UW Equity	US	USD	2.69%
TJX COMPANIES INC	TJX UN Equity	US	USD	2.69%
DESIGNER BRANDS INC	DBI UN Equity	US	USD	2.68%
LOWES COS INC	LOW UN Equity	US	USD	2.66%
BURLINGTON STORES INC	BURL UN Equity	US	USD	2.66%
TRACTOR SUPPLY COMPANY	TSCO UW Equity	US	USD	2.65%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	2.64%
LESLIES INC	LESL UW Equity	US	USD	2.64%
AUTOZONE INC	AZO UN Equity	US	USD	2.64%

FACTSHEET - AS OF 06-Oct-2022

Solactive-ProShares Bricks and Mortar Retail Store Index PR

Company	Ticker	Country	Currency	Index Weight (%)
TARGET CORP	TGT UN Equity	US	USD	2.62%
ROSS STORES	ROST UW Equity	US	USD	2.61%
DOLLAR TREE	DLTR UW Equity	US	USD	2.61%
DILLARDS INC-CL A	DDS UN Equity	US	USD	2.61%
SHERWIN-WILLIAMS CO	SHW UN Equity	US	USD	2.60%
DOLLAR GENERAL CORP	DG UN Equity	US	USD	2.56%
ALBERTSONS COMPANIES INC	ACI UN Equity	US	USD	2.56%
DICKS SPORTING GOODS INC	DKS UN Equity	US	USD	2.53%
GENESCO INC	GCO UN Equity	US	USD	2.53%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	2.52%
ACADEMY SPORTS & OUTDOORS INC	ASO UW Equity	US	USD	2.52%
INGLES MARKETS INC	IMKTA UW Equity	US	USD	2.52%
WALMART INC	WMT UN Equity	US	USD	2.51%
SALLY BEAUTY HOLDINGS INC	SBH UN Equity	US	USD	2.51%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	2.50%
WEIS MARKETS INC	WMK UN Equity	US	USD	2.50%
ULTA SALON COSMETICS & FRAGRANCE INC.	ULTA UW Equity	US	USD	2.49%
GAMESTOP CORP	GME UN Equity	US	USD	2.49%
WALGREENS BOOTS ALLIANCE INC	WBA UW Equity	US	USD	2.49%
KROGER CO	KR UN Equity	US	USD	2.47%
GROCERY OUTLET HOLDING CORP	GO UW Equity	US	USD	2.46%
PETCO HEALTH AND WELLNESS CO INC	WOOF UW Equity	US	USD	2.42%
BIG LOTS	BIG UN Equity	US	USD	2.40%
OLLIES BARGAIN OUTLET HOLDI	OLLI UQ Equity	US	USD	2.36%
FOOT LOCKER INC	FL UN Equity	US	USD	2.35%
BJS WHOLESALE CLUB HOLDINGS	BJ UN Equity	US	USD	2.35%

DISCLAIMER

© Solactive AG, 2022. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.


It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

The index is launched on 01-Jul-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.