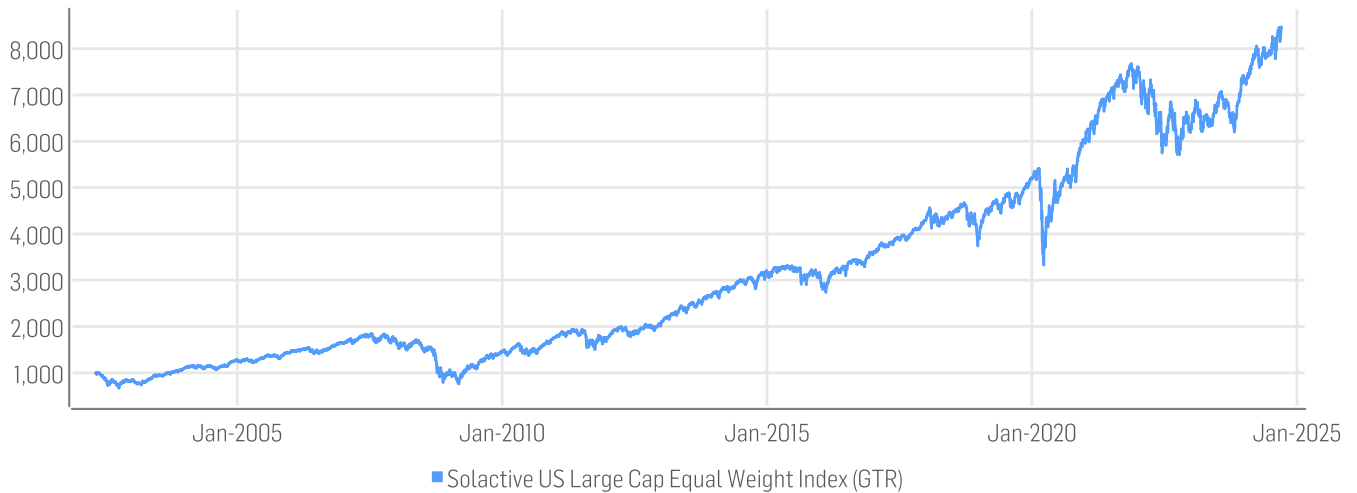


# FACTSHEET - AS OF 17-Sep-2024

## 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	8472.04
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	494		

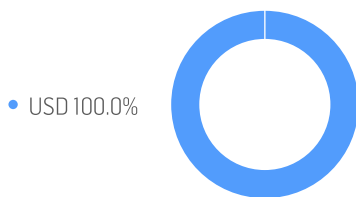
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**STATISTICS**

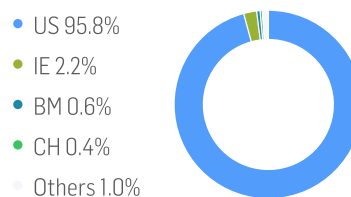
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.97%	7.12%	6.10%	28.59%	14.61%	747.20%
Performance (p.a.)						10.02%
Volatility (p.a.)	12.22%	13.72%	12.37%	12.61%	11.79%	20.50%
High	8472.04	8472.04	8472.04	8472.04	8472.04	8472.04
Low	8152.00	7782.81	7596.70	6199.50	7228.62	669.25
Sharpe Ratio*	3.06	1.96	0.60	1.88	1.32	0.23
Max. Drawdown	-3.59%	-5.78%	-5.78%	-6.37%	-5.78%	-58.62%
VaR 95 \ 99				-21.8% \ -27.7%		-30.3% \ -57.0%
CVaR 95 \ 99				-26.2% \ -34.3%		-50.6% \ -89.1%

\* 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 17-Sep-2024**

Company	Ticker	Country	Currency	Index Weight (%)
GE VERNOVA LLC	GEV UN Equity	US	USD	0.24%
UNITED AIRLINES HOLDINGS INC	UAL UN Equity	US	USD	0.24%
PALANTIR TECHNOLOGIES INC	PLTR UN Equity	US	USD	0.24%
ORACLE CORP	ORCL UN Equity	US	USD	0.24%
EXACT SCIENCES CORP	EXAS UN Equity	US	USD	0.24%
VISTRA CORP	VST UN Equity	US	USD	0.24%
CONSTELLATION ENERGY CORPORATION	CEG UN Equity	US	USD	0.23%
BUILDERS FIRSTSOURCE INC	BLDR UN Equity	US	USD	0.23%
WARNER BROS DISCOVERY INC	WBD UN Equity	US	USD	0.23%
EMCOR GROUP INC	EME UN Equity	US	USD	0.23%

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