

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Equal Weight US Asset Manager AR 220 Index

### DESCRIPTION

Solactive Equal Weight US Asset Manager AR 220 Index aims to track the performance of the Solactive Equal Weight US Asset Manager Select GTR Index adjusted for a synthetic dividend of 220 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLORY05 / SLORY0	Base Value / Base Date	2282.94 Points / 31.12.2012
Bloomberg / Reuters	SQUAM220 Index / .SQUAM220	Last Price	7645.03
Index Calculator	Solactive AG	Dividends	220 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2012
Index Members	4		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.70%	-27.56%	-23.31%	-3.00%	-25.83%	234.88%
Performance (p.a.)						9.54%
Volatility (p.a.)	30.38%	39.08%	34.97%	33.20%	39.19%	31.49%
High	7888.43	10795.72	11041.92	11764.22	11041.92	11841.41
Low	7179.80	7179.80	7179.80	7179.80	7179.80	1527.82
Sharpe Ratio*	-0.74	-1.96	-1.30	-0.20	-1.82	0.19
Max. Drawdown	-7.68%	-33.49%	-34.98%	-38.97%	-34.98%	-61.00%
VaR 95 \ 99				-67.2% \ -93.1%		-49.5% \ -90.4%
CVaR 95 \ 99				-86.2% \ -105.2%		-77.0% \ -125.1%

\* 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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APOLLO GLOBAL MANAGEMENT INC	APO UN Equity	US	USD	25.50%
CARLYLE GROUP INC	CG UW Equity	US	USD	25.43%
KKR & CO INC	KKR UN Equity	US	USD	24.65%
BLACKSTONE INC	BX UN Equity	US	USD	24.41%

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