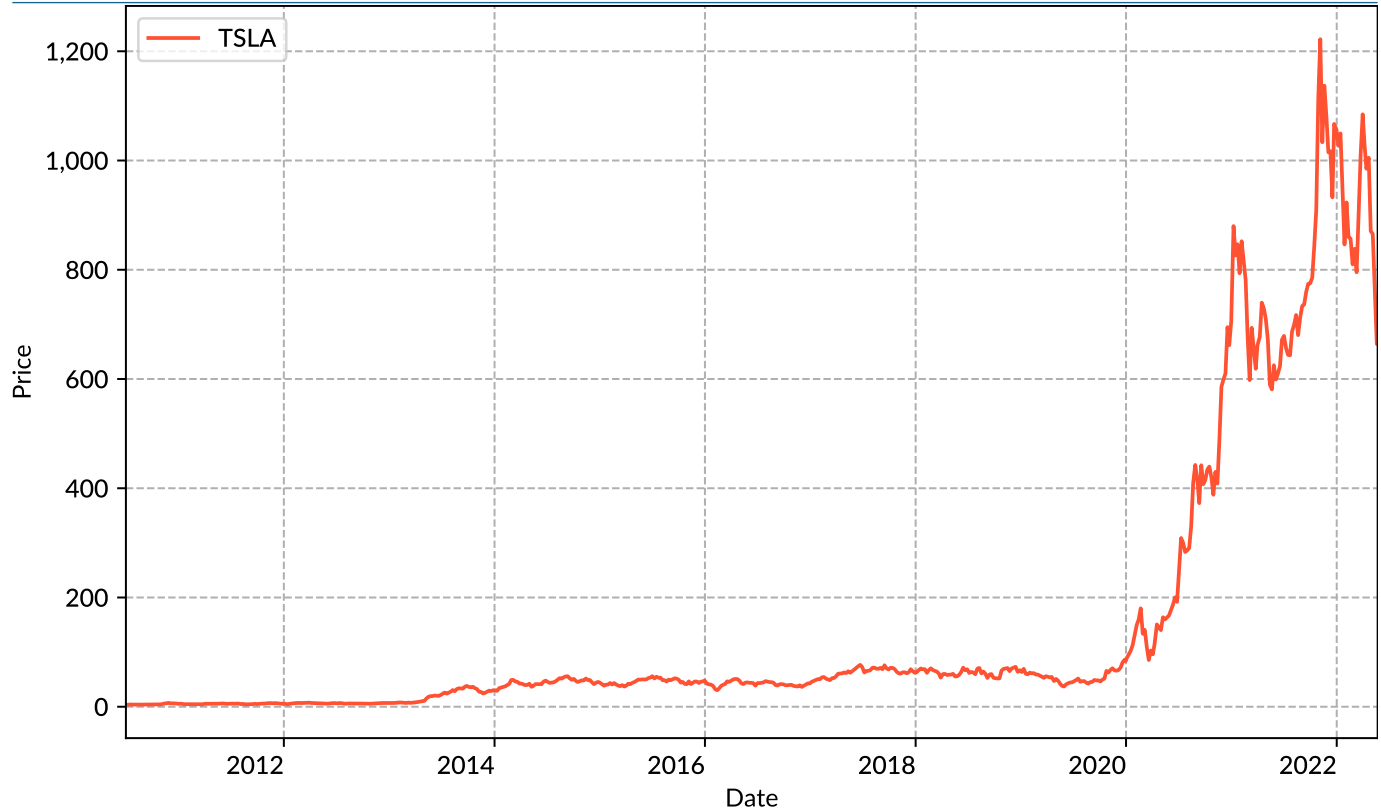


PERFORMANCE



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SECURITY PROFILE

	symbol
Asset Class	Equity
Geography	US
Industry	Automobile Manufacturing
Issuer	Tesla Inc
Sector	Manufacturing
Shares Outstanding	1,036,009,925
Website	www.tesla.com

CAPTURE RATIOS AND DRAWDOWNS

	TSLA US
Upside Capture Ratio (1y)	503
Downside Capture Ratio (1y)	126
Upside Capture Ratio (2y)	608
Downside Capture Ratio (2y)	127
Upside Capture Ratio (3y)	1,136
Downside Capture Ratio (3y)	127
Maximum Drawdown (1y)	-89.5%
Maximum Drawdown (2y)	-309.0%
Maximum Drawdown (3y)	-1,327.4%
As Of Date	2022-05-18
Calculation Benchmark	SPY US

REGRESSION ANALYTICS

	TSLA US
Alpha	0.02
Beta	2.21
Annual Return	167.1%
Standard Deviation	75.3%
Variance	0.57
Negative-Semi Std...	38.2%
Tracking Error	64.9%
Sharpe Ratio	2.22
Sortino Ratio	4.37
Information Ratio	2.30
Calculation Benchmark	SPY US
R-Squared	37%
As Of Date	2022-05-18
R-Squared Adjusted	37%

TRADING STATISTICS

	TSLA
Last Market Close Date	2022-05-23
Last Daily Close	674.90
Last Bid Price	674.75
Last Ask Price	674.89
Volatility 5-Day...	74.94%
Volatility 20-Day...	84.16%
Volatility 40-Day...	72.79%
Volatility 60-Day...	70.25%
ADV 5-Day	32,814,770
ADV 20-Day	31,599,140
ADV 40-Day	27,298,820
ADV 60-Day	26,774,110
Median Daily Volume...	25,456,290
Max Daily Volume 60-Day	48,324,440
Momentum 20-Day	-26.13%
Momentum 40-Day	-48.11%
Momentum 60-Day	-25.44%
Last Daily Volume	29,634,550

INSTITUTIONAL OWNERSHIP

Company	Shares Held
BAILLIE GIFFORD & CO	9,812,253
NORTHERN TRUST CORP	8,774,479
CAPITAL WORLD INVESTORS	72,601,756
VANGUARD GROUP INC	65,171,982
BLACKROCK INC.	55,241,453
STATE STREET CORP	32,428,107
GEODE CAPITAL MANAGEMENT,...	14,337,701
PRICE T ROWE ASSOCIATES I...	12,915,399
FMR LLC	11,475,091
JENNISON ASSOCIATES LLC	10,179,439

TRAILING RETURNS

	TSLA
Year-to-Date (YTD)	-36.14%
1-Day	1.66%
1-Week	-11.39%
2-Weeks	-15.64%
1-Month	-32.85%
3-Months	-15.72%
6-Months	-39.53%
1-Year	11.29%
2-Years	103.25%
3-Years	160.62%
5-Years	61.18%
10-Years	60.19%
2-Years (Not Annualized)	313.10%
3-Years (Not Annualized)	1,670.18%
5-Years (Not Annualized)	987.78%
10-Years (Not Annualized)	11,029.62%
As-Of Date	2022-05-23
Currency	USD
Listing Country	US