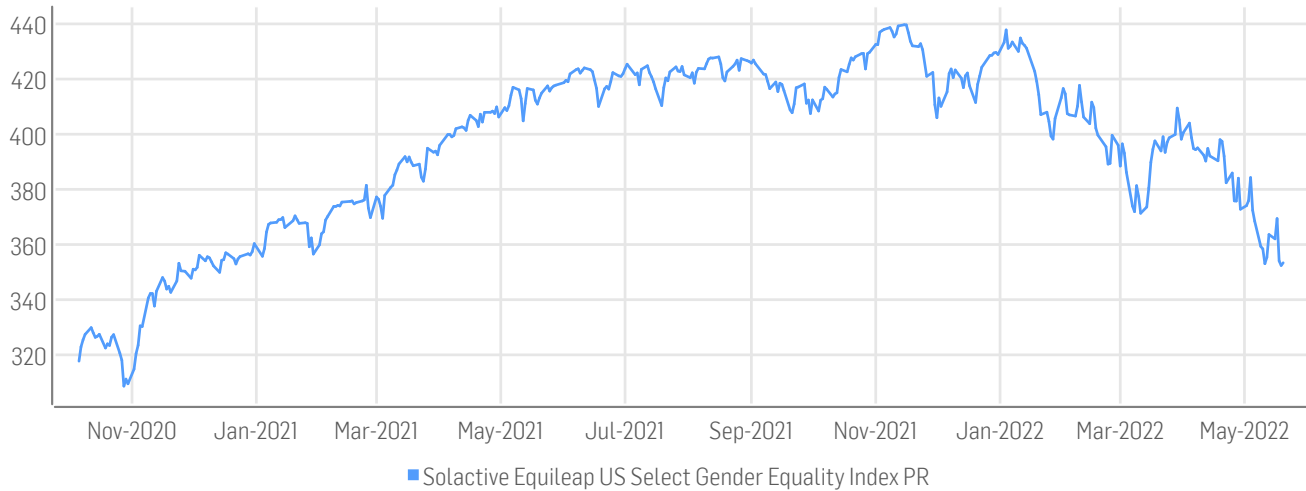


# FACTSHEET - AS OF 20-May-2022

## Solactive Equileap US Select Gender Equality Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBQW2	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	/ .SOLEQUSP	Last Price	353.38
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.09.2011
Index Members	75		

## STATISTICS

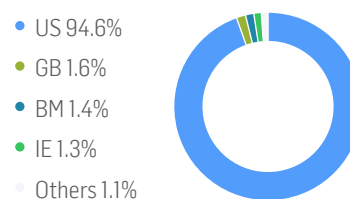
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.08%	-11.58%	-18.21%	-14.98%	-17.61%	11.23%
Performance (p.a.)						6.80%
Volatility (p.a.)	29.62%	25.62%	22.08%	17.34%	23.09%	16.40%
High	397.41	409.48	437.82	439.69	437.82	439.69
Low	352.40	352.40	352.40	352.40	352.40	308.65
Sharpe Ratio*	-2.59	-1.57	-1.55	-0.92	-1.75	0.37
Max. Drawdown	-11.33%	-13.94%	-19.51%	-19.85%	-19.51%	-19.85%
VaR 95 \ 99				-28.2% \ -49.8%		-27.7% \ -47.2%
CVaR 95 \ 99				-42.4% \ -59.4%		-38.8% \ -54.1%

\* 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 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
MERCK & CO. INC.	MRK UN Equity	US	USD	1.76%
DOW INC	DOW UN Equity	US	USD	1.61%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	1.60%
CAMPBELL SOUP CO	CPB UN Equity	US	USD	1.60%
NIELSEN HOLDINGS PLC	NLSN UN Equity	GB	USD	1.58%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.57%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	1.57%
AMGEN INC	AMGN UN Equity	US	USD	1.55%
ELI LILLY & CO	LLY UN Equity	US	USD	1.55%
CLOROX COMPANY	CLX UN Equity	US	USD	1.54%

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