

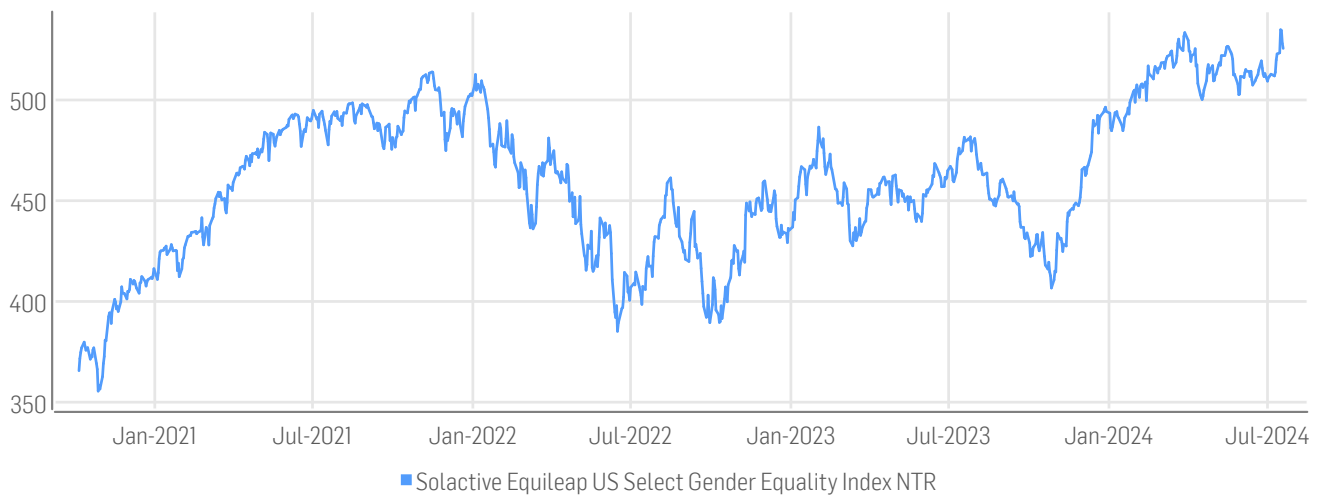
FACTSHEET - AS OF 19-Jul-2024

Solactive Equileap US Select Gender Equality Index NTR

DESCRIPTION

Solactive Equileap US Select Gender Equality Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQX0	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	SOLEQUSN Index/ .SOLEQUSN	Last Price	525.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	76		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.88%	4.10%	7.02%	9.48%	6.33%	43.74%
Performance (p.a.)						10.07%
Volatility (p.a.)	11.57%	10.82%	11.63%	12.85%	11.59%	16.84%
High	534.85	534.85	534.85	534.85	534.85	534.85
Low	509.35	502.69	493.00	406.66	484.71	355.50
Sharpe Ratio*	3.10	1.14	0.81	0.33	0.55	0.28
Max. Drawdown	-1.93%	-4.55%	-6.22%	-15.58%	-6.22%	-25.04%
VaR 95 \ 99				-22.1% \ -28.5%		-25.7% \ -47.0%
CVaR 95 \ 99				-25.7% \ -28.8%		-37.2% \ -55.1%

* 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).

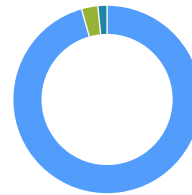
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 95.6%
- IE 2.8%
- LU 1.6%



TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	1.24%
HALOZYME THERAPEUTICS INC	HALO UW Equity	US	USD	1.41%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.27%
COTY INC-CL A	COTY UN Equity	US	USD	1.30%
EBAY INC	EBAY UW Equity	US	USD	1.33%
ZOETIS INC	ZTS UN Equity	US	USD	1.35%
GENERAL MOTORS CO	GM UN Equity	US	USD	1.33%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.30%
PARAMOUNT GLOBAL	PARA UW Equity	US	USD	1.46%
XYLEM INC	XYL UN Equity	US	USD	1.28%

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