

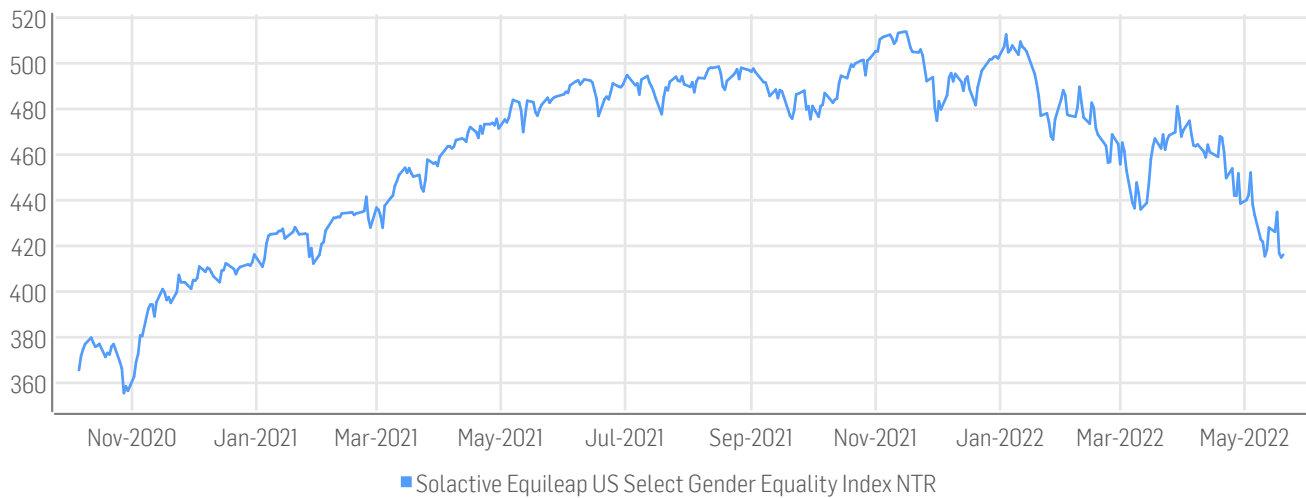
FACTSHEET - AS OF 20-May-2022

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	416.11
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	75		

STATISTICS

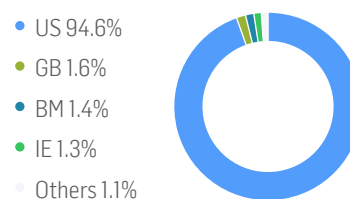
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.97%	-11.25%	-17.61%	-13.80%	-17.14%	13.81%
Performance (p.a.)						8.32%
Volatility (p.a.)	29.59%	25.63%	22.07%	17.33%	23.09%	16.39%
High	467.38	481.10	512.62	513.86	512.62	513.86
Low	414.96	414.96	414.96	414.96	414.96	355.50
Sharpe Ratio*	-2.58	-1.53	-1.51	-0.85	-1.71	0.46
Max. Drawdown	-11.22%	-13.75%	-19.05%	-19.25%	-19.05%	-19.25%
VaR 95 \ 99				-28.1% \ -49.6%		-27.6% \ -47.0%
CVaR 95 \ 99				-42.3% \ -59.4%		-38.7% \ -54.0%

* 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 UW 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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