

FACTSHEET - Solactive Equileap Emerging Markets ex China A-Shares Gender Equality Index TR AS OF 22-Jul-2024



DESCRIPTION

The Solactive Equileap Emerging Markets ex China A-Shares Gender Equality Index TR represents securities from corporate issuers demonstrating a strong performance in terms of gender equality, without breaching specific ESG norms concerning controversies and activities within certain industries. It calculates as a TR version in USD.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	8.92%	13.05%	-15.76%	-0.62%	28.36%	13.69%

CHARACTERISTICS

ISIN / WKN	SLOG2Z	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	/ .SEEMXGET	Last Price	1504.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.02.2019
Index Members	466		

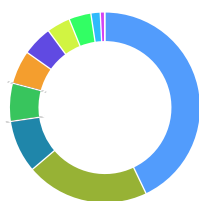
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.70%	8.97%	12.95%	8.52%	8.92%	50.44%
Performance (p.a.)						7.77%
Volatility (p.a.)	12.06%	13.20%	13.12%	13.74%	13.36%	16.99%
High	1569.34	1569.34	1569.34	1569.34	1569.34	1615.65
Low	1486.36	1380.58	1325.13	1207.47	1287.45	790.57
Sharpe Ratio*	0.29	2.75	1.73	0.24	0.82	0.14
Max. Drawdown	-4.14%	-5.47%	-6.28%	-12.90%	-6.82%	-33.28%
VaR 95 \ 99				-23.1% \ -31.7%		-25.9% \ -42.8%
CVaR 95 \ 99				-29.5% \ -38.9%		-39.5% \ -67.1%

* 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).

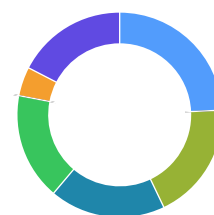
COMPOSITION BY SECTORS

- Technology 42.9%
- Finance 20.9%
- Consumer Non-Cyclicals 8.9%
- Non-Energy Materials 6.4%
- Consumer Cyclicals 5.7%
- Industrials 5.1%
- Healthcare 4.0%
- Telecommunications 3.8%
- Consumer Services 1.6%
- Utilities 0.7%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- Taiwan 24.3%
- South Korea 18.6%
- China 18.3%
- India 16.8%
- Brazil 4.6%
- Others 17.4%



TOP COMPONENTS AS OF 22-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.32%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	7.87%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	7.79%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	4.08%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.13%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	2.08%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	1.39%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	1.08%
NETEASE INC	9999 HK Equity	CN	HKD	0.88%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	0.87%

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