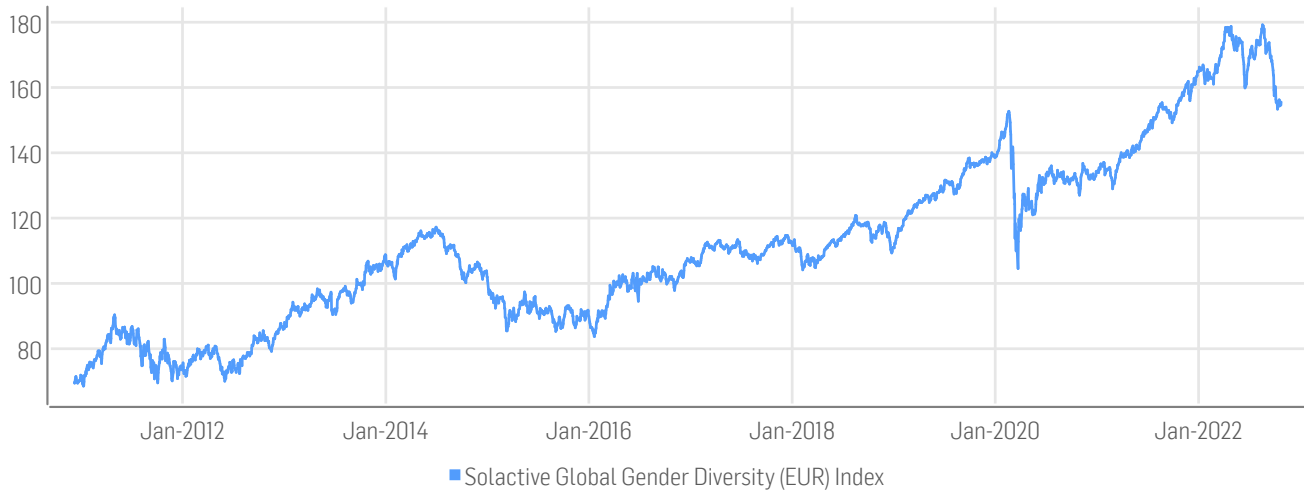


# FACTSHEET - AS OF 25-Oct-2022

## Solactive Global Gender Diversity (EUR) Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA2QU3 / SLA2QU	Base Value / Base Date	1000 Points / 01.11.2016
Bloomberg / Reuters	SOLGENDE Index / .SOLGENDE	Last Price	155.56
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.12.2010
Index Members	50		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.96%	-9.76%	-12.96%	-0.39%	-5.63%	55.56%
Performance (p.a.)						7.67%
Volatility (p.a.)	15.65%	12.42%	12.17%	10.95%	11.13%	12.75%
High	165.27	179.22	179.22	179.22	179.22	179.22
Low	153.36	153.36	153.36	153.36	153.36	97.84
Sharpe Ratio*	-3.78	-2.80	-2.07	-0.10	-0.68	0.55
Max. Drawdown	-8.28%	-14.43%	-14.43%	-14.43%	-14.43%	-31.56%
VaR 95 \ 99				-19.5% \ -33.5%		-16.7% \ -38.3%
CVaR 95 \ 99				-27.9% \ -40.6%		-31.3% \ -66.7%

\* 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

- CAD 28.7%
- USD 27.9%
- HKD 9.1%
- CHF 6.2%
- Others 28.1%



## COMPOSITION BY COUNTRIES

- CA 28.7%
- US 27.9%
- CH 6.2%
- AU 5.9%
- Others 31.3%



## TOP COMPONENTS AS OF 25-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
AMGEN INC	AMGN UN Equity	US	USD	2.35%
PEPSICO INC	PEP UN Equity	US	USD	2.29%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.29%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	2.19%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	2.18%
MCDONALDS CORP	MCD UN Equity	US	USD	2.18%
METRO INC -A	MRU CT Equity	CA	CAD	2.16%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.14%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	2.14%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	2.14%
SOFTBANK CORP	9434 JT Equity	JP	JPY	2.13%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	2.13%
COCA-COLA CO/THE	KO UN Equity	US	USD	2.12%

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Company	Ticker	Country	Currency	Index Weight (%)
SNAM SPA	SRG IM Equity	IT	EUR	2.11%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	2.10%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	2.08%
BARRY CALLEBAUT AG	BARN SE Equity	CH	CHF	2.08%
ORANGE SA	ORA FP Equity	FR	EUR	2.08%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.06%
ENBRIDGE INC	ENB CT Equity	CA	CAD	2.06%
BCE INC	BCE CT Equity	CA	CAD	2.06%
ORKLA ASA	ORK NO Equity	NO	NOK	2.05%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	2.05%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.01%
TESCO PLC	TSCO LN Equity	GB	GBP	2.01%
COLES GROUP LTD	COL AT Equity	AU	AUD	2.01%
SINGAPORE TELECOMMUNICATIONS LIMITED	ST SP Equity	SG	SGD	1.98%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	1.96%
CHARTER HALL LONG WALE REIT	CLW AT Equity	AU	AUD	1.95%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	1.95%
OGE ENERGY CORP	OGE UN Equity	US	USD	1.94%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	1.92%
TELENOR ASA	TEL NO Equity	NO	NOK	1.91%
MTR CORPORATION LTD	66 HK Equity	HK	HKD	1.90%
FORTIS INC	FTS CT Equity	CA	CAD	1.89%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	1.89%
ALTAGAS LTD	ALA CT Equity	CA	CAD	1.89%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	KY	HKD	1.89%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	1.87%
AMEREN CORP	AEE UN Equity	US	USD	1.86%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	1.84%
DUKE ENERGY CORP	DUK UN Equity	US	USD	1.83%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	1.83%
DTE ENERGY CO	DTE UN Equity	US	USD	1.81%
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	1.80%
DOMINION ENERGY INC	D UN Equity	US	USD	1.79%
TELIA CO AB	TELIA SS Equity	SE	SEK	1.78%
CK INFRASTRUCTURE HOLDINGS LTD	1038 HK Equity	BM	HKD	1.77%
ALGONQUIN POWER & UTILITIES	AQN CT Equity	CA	CAD	1.76%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	1.76%

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