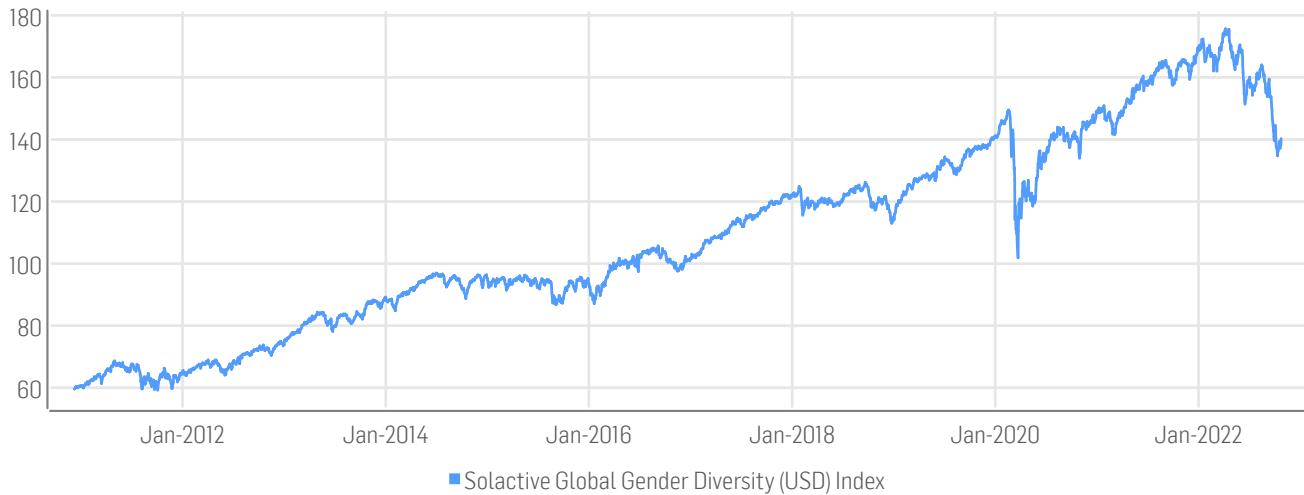


FACTSHEET - AS OF 25-Oct-2022

Solactive Global Gender Diversity (USD) Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2QX7 / SLA2QX	Base Value / Base Date	1000 Points / 01.11.2016
Bloomberg / Reuters	SOLGENDD Index / .SOLGENDD	Last Price	140.28
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	USD	History	Available daily back to 08.12.2010
Index Members	50		

FACTSHEET - AS OF 25-Oct-2022
Solactive Global Gender Diversity (USD) Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.53%	-11.20%	-17.58%	-14.28%	-17.36%	40.28%
Performance (p.a.)						5.82%
Volatility (p.a.)	18.98%	14.61%	14.40%	12.94%	13.64%	13.16%
High	144.51	164.03	170.48	175.67	175.67	175.67
Low	134.71	134.71	134.71	134.71	134.71	97.59
Sharpe Ratio*	-2.43	-2.82	-2.46	-1.35	-1.75	0.21
Max. Drawdown	-8.32%	-17.87%	-20.98%	-23.32%	-23.32%	-31.87%
VaR 95 \ 99				-25.8% \ -34.6%		-18.0% \ -37.2%
CVaR 95 \ 99				-31.7% \ -39.2%		-32.9% \ -67.6%

* 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).

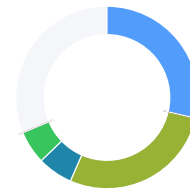
COMPOSITION BY CURRENCIES

- 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 UW Equity	US	USD	2.35%
PEPSICO INC	PEP UW 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%

FACTSHEET - AS OF 25-Oct-2022
Solactive Global Gender Diversity (USD) Index

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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