

FACTSHEET - AS OF 26-Nov-2021

Solactive Equileap North American Gender Equality Index NTR

DESCRIPTION

The Solactive Equileap North American Gender Equality Index provides exposure to companies listed and domiciled in Canada or the United States that have demonstrated a commitment to gender diversity as part of their corporate responsibility strategy. The index is calculated as a price return and net total return index and denominated in Canadian Dollar.

HISTORICAL PERFORMANCE



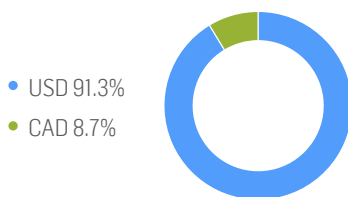
CHARACTERISTICS

ISIN / WKN	DE000SLA30M6 / SLA30M	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	- / .EQUALNAN	Last Price	481.02
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 4:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 30.09.2011
Index Members	151		

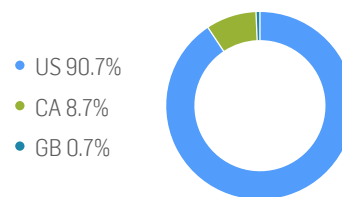
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.61%	-0.26%	6.66%	21.27%	19.75%	381.02%
Performance (p.a.)	-	-	-	-	-	16.72%
Volatility (p.a.)	10.71%	11.09%	10.34%	11.85%	12.15%	15.58%
High	491.74	491.74	491.74	491.74	491.74	491.74
Low	468.78	460.16	449.92	392.58	396.31	97.51
Sharpe Ratio	3.44	-0.09	1.35	1.82	1.82	1.07
Max. Drawdown	-2.18%	-4.58%	-4.92%	-4.92%	-4.92%	-31.18%
VaR 95 \ 99				-18.1% \ -35.2%		-21.7% \ -41.9%
CVaR 95 \ 99				-28.1% \ -37.4%		-36.5% \ -67.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
FORD MOTOR CO	F UN Equity	US	USD	0.98%
NVIDIA CORP	NVDA UW Equity	US	USD	0.95%
ETSY INC	ETSY UW Equity	US	USD	0.87%
HP INC	HPQ UN Equity	US	USD	0.82%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	0.79%
GENERAL MOTORS CO	GM UN Equity	US	USD	0.78%
INTUIT COM	INTU UW Equity	US	USD	0.78%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	0.77%
BIOMARIN PHARMACEUTICAL INC	BMRN UW Equity	US	USD	0.76%
HUBSPOT INC	HUBS UN Equity	US	USD	0.76%

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