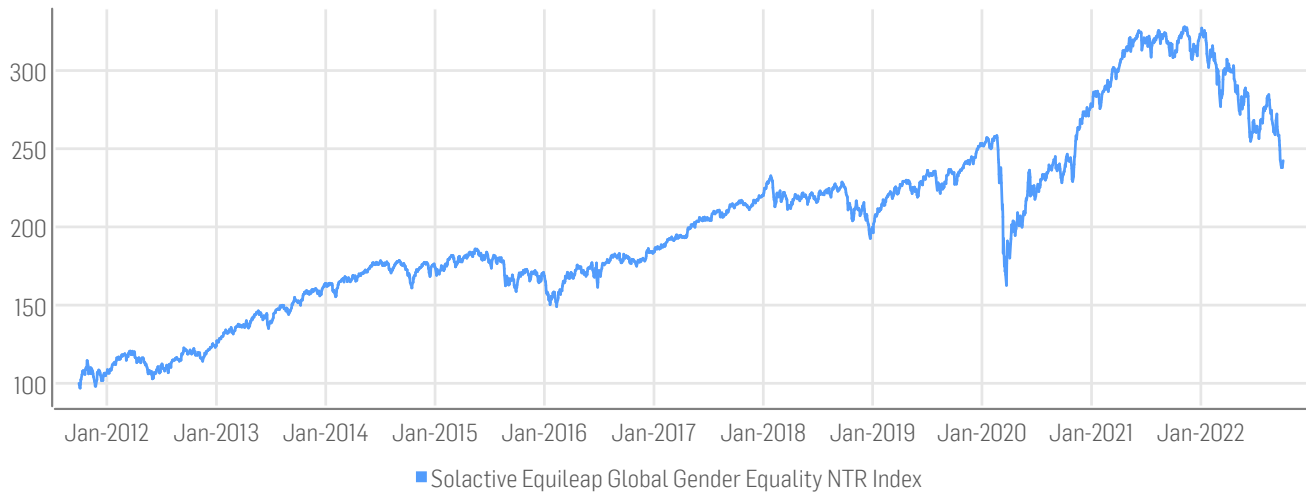


FACTSHEET - AS OF 03-Oct-2022

Solactive Equileap Global Gender Equality NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3KF5 / SLA3KF	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	EQUALN Index / .EQUALN	Last Price	242.33
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.09.2011
Index Members	149		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.41%	-6.93%	-19.28%	-22.47%	-24.94%	142.33%
Performance (p.a.)						8.37%
Volatility (p.a.)	21.46%	17.57%	18.55%	17.47%	18.90%	15.37%
High	272.22	284.63	303.08	327.98	327.15	327.98
Low	237.88	237.88	237.88	237.88	237.88	96.91
Sharpe Ratio*	-2.97	-1.61	-2.06	-1.47	-1.83	0.35
Max. Drawdown	-12.61%	-16.42%	-21.51%	-27.47%	-27.29%	-37.06%
VaR 95 \ 99				-33.7% \ -47.6%		-23.1% \ -43.3%
CVaR 95 \ 99				-41.8% \ -50.5%		-37.8% \ -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).

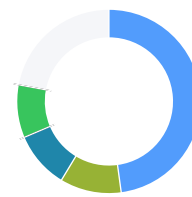
Composition by Currencies

- USD 49.9%
- EUR 19.3%
- GBP 10.8%
- AUD 10.6%
- Others 9.4%



Composition by Countries

- US 47.9%
- GB 10.8%
- AU 10.0%
- FR 9.3%
- Others 22.1%



TOP COMPONENTS AS OF 03-Oct-2022

Ticker	Currency	Country	Company	Gender Score Rank
MGR AT Equity	AUD	AU	MIRVAC GROUP	1
GM UN Equity	USD	US	GENERAL MOTORS CO	2
DNB NO Equity	NOK	NO	DNB BANK ASA	3
NG/ LN Equity	GBP	GB	NATIONAL GRID PLC	4
NLSN UN Equity	USD	GB	NIelsen HOLDINGS PLC	5
PG UN Equity	USD	US	PROCTER & GAMBLE CO	6
TCL AT Equity	AUD	AU	TRANSURBAN GROUP	7
ADM LN Equity	GBP	GB	ADMIRAL GROUP PLC	8
MPL AT Equity	AUD	AU	MEDIBANK PRIVATE	9
OR FP Equity	EUR	FR	L OREAL SA	10
CAST SS Equity	SEK	SE	CASTELLUM AB	12
WKL NA Equity	EUR	NL	WOLTERS KLUWER NV	13
SU FP Equity	EUR	FR	SCHNEIDER ELECTRIC SE	14
ORA FP Equity	EUR	FR	ORANGE SA	15
SGP AT Equity	AUD	AU	STOCKLAND	15
SAN FP Equity	EUR	FR	SANOFI SA	17
PUB FP Equity	EUR	FR	PUBLICIS GROUPE SA	18
SW FP Equity	EUR	FR	SODEXO SA	19
NAB AT Equity	AUD	AU	NATIONAL AUSTRALIA BANK LTD	20
SSE LN Equity	GBP	GB	SSE PLC	21
VOD LN Equity	GBP	GB	VODAFONE GROUP PLC	21
ITV LN Equity	GBP	GB	ITV PLC	23
WFC UN Equity	USD	US	WELLS FARGO & CO	24
BRBY LN Equity	GBP	GB	BURBERRY GROUP PLC	24
YAR NO Equity	NOK	NO	YARA INTERNATIONAL ASA	26

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