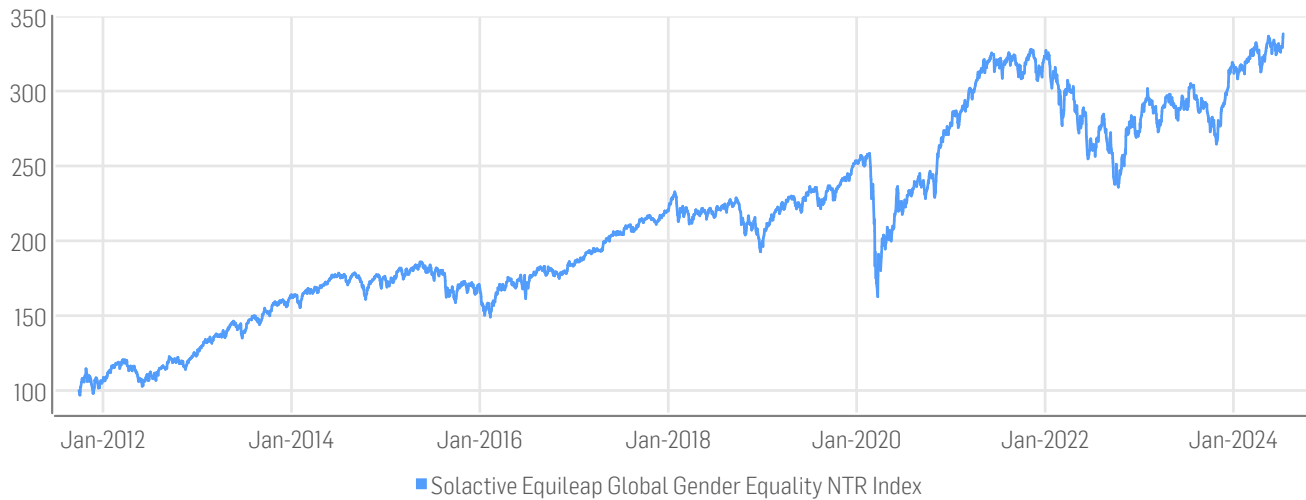


FACTSHEET - AS OF 12-Jul-2024

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	338.31
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	151		

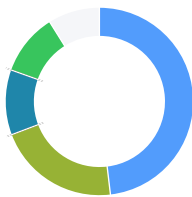
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.20%	6.40%	7.37%	11.39%	6.53%	238.31%
Performance (p.a.)						10.00%
Volatility (p.a.)	10.11%	10.03%	9.70%	11.11%	9.68%	15.09%
High	338.31	338.31	338.31	338.31	338.31	338.31
Low	324.23	312.78	308.16	264.61	308.16	96.91
Sharpe Ratio*	2.47	2.32	1.05	0.56	0.74	0.31
Max. Drawdown	-2.05%	-3.70%	-5.85%	-13.23%	-5.85%	-37.06%
VaR 95 \ 99				-17.3% \ -25.4%		-22.3% \ -40.1%
CVaR 95 \ 99				-22.6% \ -26.9%		-36.1% \ -63.7%

* 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

- USD 48.1%
- EUR 21.1%
- AUD 11.2%
- GBP 10.7%
- Others 8.9%



Composition by Countries

- US 47.5%
- FR 10.7%
- AU 10.5%
- GB 9.3%
- Others 22.0%



TOP COMPONENTS AS OF 12-Jul-2024

Ticker	Currency	Country	Company	Gender Score Rank
STB NO Equity	NOK	NO	STOREBRAND ASA	1
MGR AT Equity	AUD	AU	MIRVAC GROUP	2
AENA SQ Equity	EUR	ES	AENA SME SA	3
YAR NO Equity	NOK	NO	YARA INTERNATIONAL ASA	4
NG/ LN Equity	GBP	GB	NATIONAL GRID PLC	5
WBC AT Equity	AUD	AU	WESTPAC BANKING CORPORATION	6
GPT AT Equity	AUD	AU	GPT GROUP	6
AZN LN Equity	GBP	GB	ASTRAZENECA PLC	8
ALV GY Equity	EUR	DE	ALLIANZ SE	9
ENG SQ Equity	EUR	ES	ENAGAS SA	10
MPL AT Equity	AUD	AU	MEDIBANK PRIVATE	11
OR FP Equity	EUR	FR	L OREAL SA	12
SW FP Equity	EUR	FR	SOLEXO SA	13
IFF UN Equity	USD	US	INTL FLAVORS & FRAGRANCES	14
UBSG SE Equity	CHF	CH	UBS GROUP AG	15
ADM LN Equity	GBP	GB	ADMIRAL GROUP PLC	16
ASX AT Equity	AUD	AU	ASX LTD ORD	17
STAN LN Equity	GBP	GB	STANDARD CHARTERED PLC	18
SAN FP Equity	EUR	FR	SANOFI SA	18
ORA FP Equity	EUR	FR	ORANGE SA	20
WPP LN Equity	GBP	JE	WPP PLC	21
TCL AT Equity	AUD	AU	TRANSURBAN GROUP	22
NOVN SE Equity	CHF	CH	NOVARTIS AG	23
DNB NO Equity	NOK	NO	DNB BANK ASA	24
ULVR LN Equity	GBP	GB	UNILEVER PLC	25

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