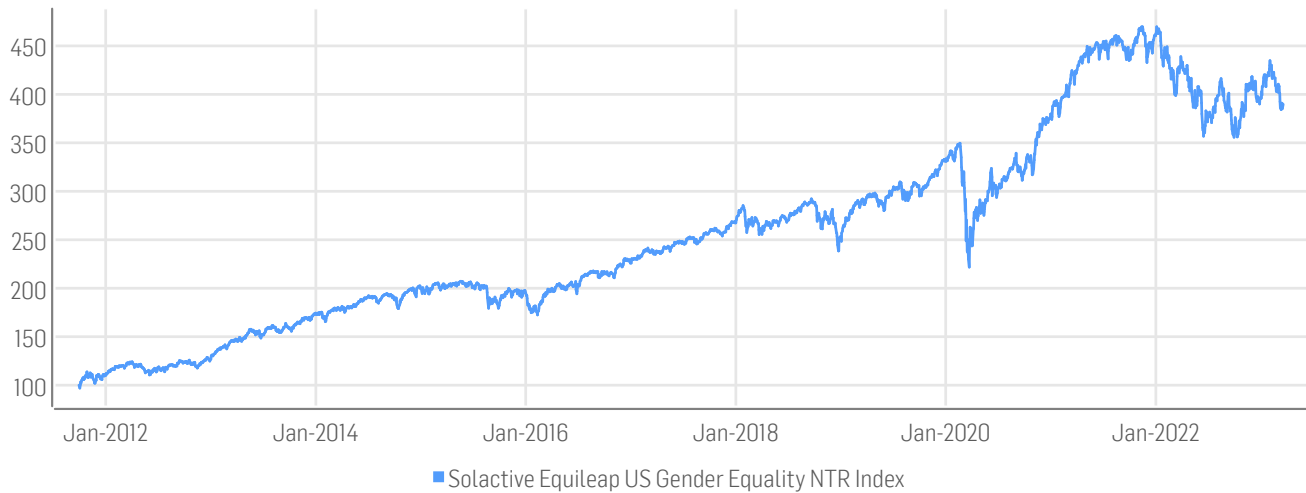


FACTSHEET - AS OF 20-Mar-2023

Solactive Equileap US Gender Equality NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3KJ7 / SLA3KJ	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	EQUALUN Index / .EQUALUN	Last Price	389.75
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	United States	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.09.2011
Index Members	72		

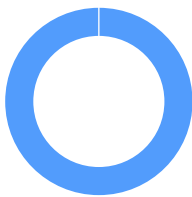
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.52%	-0.76%	4.42%	-8.92%	-1.50%	289.75%
Performance (p.a.)						12.59%
Volatility (p.a.)	17.20%	16.26%	20.69%	21.24%	16.48%	17.17%
High	416.93	434.84	434.84	438.97	434.84	469.76
Low	384.22	384.22	355.75	355.75	384.22	96.92
Sharpe Ratio*	-3.52	-0.47	0.22	-0.64	-0.68	0.47
Max. Drawdown	-7.85%	-11.64%	-11.64%	-18.96%	-11.64%	-36.57%
VaR 95 \ 99				-37.9% \ -58.0%		-26.1% \ -48.3%
CVaR 95 \ 99				-48.2% \ -62.1%		-41.5% \ -72.0%

* 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).

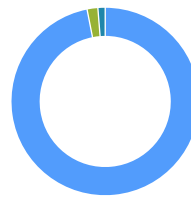
Composition by Currencies

- USD 100.0%



Composition by Countries

- US 96.9%
- LU 1.9%
- IE 1.2%



TOP COMPONENTS AS OF 20-Mar-2023

Ticker	Currency	Country	Company	Gender Score Rank
DOW UN Equity	USD	US	DOW INC	1
PG UN Equity	USD	US	PROCTER & GAMBLE CO	2
CMI UN Equity	USD	US	CUMMINS INC	2
IFF UN Equity	USD	US	INTL FLAVORS & FRAGRANCES	4
SPGI UN Equity	USD	US	S&P GLOBAL INC	5
BIIB UW Equity	USD	US	BIOGEN INC	6
JPM UN Equity	USD	US	JPMORGAN CHASE & CO	7
WFC UN Equity	USD	US	WELLS FARGO & CO	8
ACN UN Equity	USD	IE	ACCENTURE PLC-CL A	9
BAC UN Equity	USD	US	BANK OF AMERICA CORP	10
GS UN Equity	USD	US	GOLDMAN SACHS GROUP INC	11
GIS UN Equity	USD	US	GENERAL MILLS INC	12
META UW Equity	USD	US	META PLATFORMS INC	13
T UN Equity	USD	US	AT&T	13
MDLZ UW Equity	USD	US	MONDELEZ INTERNATIONAL INC	15
MCO UN Equity	USD	US	MOODYS CORP	16
AXP UN Equity	USD	US	AMERICAN EXPRESS CO	17
VZ UN Equity	USD	US	VERIZON COMMUNICATIONS INC	17
MA UN Equity	USD	US	MASTERCARD INC-CLASS A	19
C UN Equity	USD	US	CITIGROUP INC	20
PYPL UW Equity	USD	US	PAYPAL HOLDINGS INC.	20
DBX UW Equity	USD	US	DROPBOX INC	22
ETSY UW Equity	USD	US	ETSY INC	23
NEM UN Equity	USD	US	NEWMONT CORP	24
SPOT UN Equity	USD	LU	SPOTIFY TECHNOLOGY SA	25

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