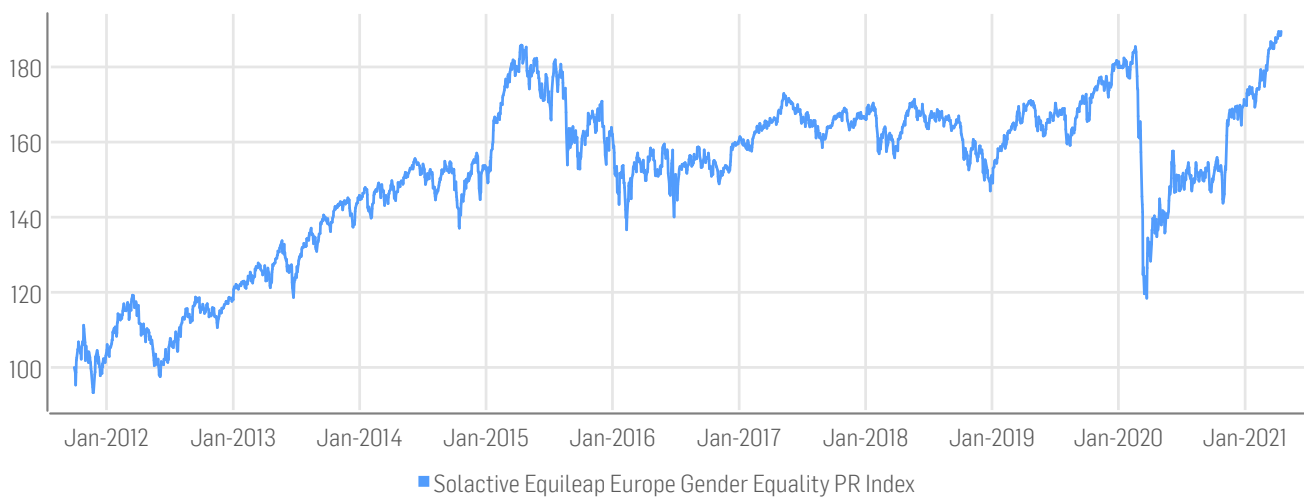


# FACTSHEET - AS OF 15-Apr-2021

## Solactive Equileap Europe Gender Equality PR Index

### DESCRIPTION

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

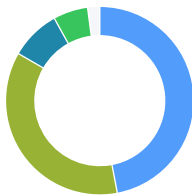
|                     |                          |                        |  |
|---------------------|--------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA3KL3 / SLA3KL    | Base Value / Base Date | 100 Points / 30.09.2011                    |
| Bloomberg / Reuters | EQUALEP Index / .EQUALEP | Last Price             | 189.49                                     |
| Index Calculator    | Solactive AG             | Dividends              | Not included (Price index)                 |
| Index Type          | Europe                   | Calculation            | 09:00am to 10:30pm (CET), every 15 seconds |
| Index Currency      | EUR                      | History                | Available daily back to 30.09.2011         |
| Index Members       | 73                       |                        |  |

## STATISTICS

|                    | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | 1.47%  | 9.20%  | 23.62% | 35.88%          | 11.42% | 89.49%          |
| Performance (p.a.) | -      | -      | -      | -               | -      | 6.93%           |
| Volatility (p.a.)  | 7.23%  | 11.17% | 15.73% | 18.39%          | 11.12% | 17.09%          |
| High               | 189.49 | 189.49 | 189.49 | 189.49          | 189.49 | 189.49          |
| Low                | 184.84 | 169.29 | 143.73 | 134.80          | 169.29 | 93.27           |
| Sharpe Ratio       | 2.76   | 3.89   | 3.45   | 2.01            | 4.15   | 0.43            |
| Max. Drawdown      | -1.02% | -2.99% | -6.52% | -8.80%          | -3.12% | -36.27%         |
| VaR 95 \ 99        |        |        |        | -28.7% \ -53.8% |        | -25.2% \ -52.2% |
| CVaR 95 \ 99       |        |        |        | -43.7% \ -65.2% |        | -42.3% \ -73.5% |

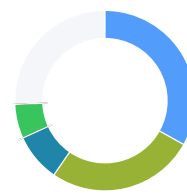
### Composition by Currencies

- EUR 47.0%
- GBP 36.3%
- NOK 8.6%
- SEK 6.0%
- Others 2.1%



### Composition by Countries

- GB 33.1%
- FR 26.5%
- NO 8.6%
- NL 6.1%
- Others 25.7%



### TOP COMPONENTS AS OF 15-Apr-2021

| Ticker          | Currency | Country | Company                     | Gender Score Rank |
|-----------------|----------|---------|-----------------------------|-------------------|
| DNB NO Equity   | NOK      | NO      | DNB ASA                     | 1                 |
| OR FP Equity    | EUR      | FR      | L OREAL SA                  | 2                 |
| WPP LN Equity   | GBP      | JE      | WPP PLC                     | 3                 |
| KER FP Equity   | EUR      | FR      | KERING SA                   | 4                 |
| KPN NA Equity   | EUR      | NL      | ROYAL KPN NV                | 5                 |
| COV FP Equity   | EUR      | FR      | COVIVIO SA                  | 6                 |
| GSK LN Equity   | GBP      | GB      | GLAXOSMITHKLINE PLC         | 7                 |
| SW FP Equity    | EUR      | FR      | SODEXO SA                   | 8                 |
| ITV LN Equity   | GBP      | GB      | ITV PLC                     | 9                 |
| ULVR LN Equity  | GBP      | GB      | UNILEVER PLC                | 10                |
| YAR NO Equity   | NOK      | NO      | YARA INTERNATIONAL ASA      | 11                |
| TW/ LN Equity   | GBP      | GB      | TAYLOR WIMPEY PLC           | 12                |
| GJF NO Equity   | NOK      | NO      | GJENSIDIGE FORSIKRING ASA   | 13                |
| NOVN SE Equity  | CHF      | CH      | NOVARTIS AG                 | 14                |
| GLE FP Equity   | EUR      | FR      | SOCIETE GENERALE SA CLASS A | 15                |
| ELISA FH Equity | EUR      | FI      | ELISA OYJ CLASS A           | 16                |
| BN FP Equity    | EUR      | FR      | DANONE SA                   | 17                |
| AC FP Equity    | EUR      | FR      | ACCOR SA                    | 18                |
| SLA LN Equity   | GBP      | GB      | STANDARD LIFE ABERDEEN PLC  | 19                |
| STAN LN Equity  | GBP      | GB      | STANDARD CHARTERED PLC      | 20                |
| VOD LN Equity   | GBP      | GB      | VODAFONE GROUP PLC          | 20                |
| TEP FP Equity   | EUR      | FR      | TELEPERFORMANCE SE          | 20                |
| DSM NA Equity   | EUR      | NL      | ROYAL DSM NV                | 20                |
| RKT LN Equity   | GBP      | GB      | RECKITT BENCKISER GROUP PLC | 20                |
| JMAT LN Equity  | GBP      | GB      | JOHNSON MATTHEY PLC         | 25                |

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