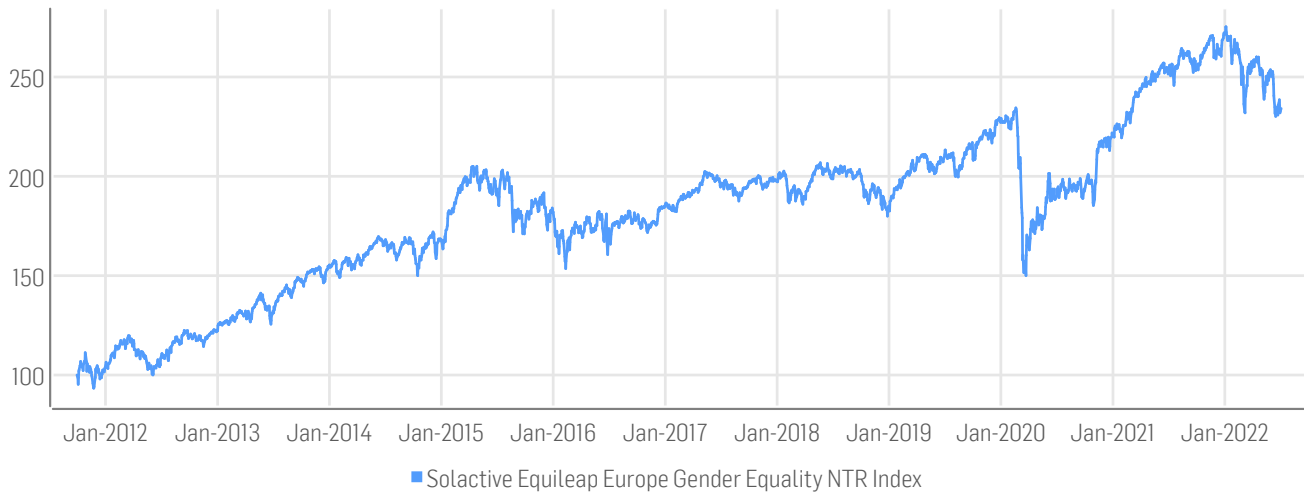


# FACTSHEET - AS OF 04-Jul-2022

## Solactive Equileap Europe Gender Equality NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3KM1 / SLA3KM	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	EQUALEN Index / .EQUALEN	Last Price	234.13
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return 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	75		

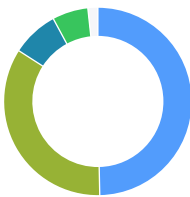
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.56%	-9.46%	-14.95%	-8.13%	-13.72%	134.13%
Performance (p.a.)						8.23%
Volatility (p.a.)	20.64%	17.40%	20.25%	16.81%	20.09%	16.95%
High	252.79	260.07	275.27	275.27	275.27	275.27
Low	230.15	230.15	230.15	230.15	230.15	93.39
Sharpe Ratio*	-2.70	-1.87	-1.35	-0.46	-1.23	0.52
Max. Drawdown	-8.96%	-11.50%	-16.39%	-16.39%	-16.39%	-36.00%
VaR 95 \ 99				-30.0% \ -56.0%		-25.9% \ -52.3%
CVaR 95 \ 99				-44.9% \ -61.2%		-42.1% \ -71.1%

\* 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

- EUR 49.7%
- GBP 34.4%
- NOK 8.1%
- SEK 6.2%
- Others 1.7%



## Composition by Countries

- GB 34.4%
- FR 26.0%
- ES 8.9%
- NO 8.1%
- Others 22.6%



## TOP COMPONENTS AS OF 04-Jul-2022

Ticker	Currency	Country	Company	Gender Score Rank
DNB NO Equity	NOK	NO	DNB BANK ASA	1
NG/ LN Equity	GBP	GB	NATIONAL GRID PLC	2
ADM LN Equity	GBP	GB	ADMIRAL GROUP PLC	3
OR FP Equity	EUR	FR	L OREAL SA	4
JMAT LN Equity	GBP	GB	JOHNSON MATTHEY PLC	5
CAST SS Equity	SEK	SE	CASTELLUM AB	6
WKL NA Equity	EUR	NL	WOLTERS KLUWER NV	7
SU FP Equity	EUR	FR	SCHNEIDER ELECTRIC SE	8
ORA FP Equity	EUR	FR	ORANGE SA	9
SAN FP Equity	EUR	FR	SANOFI SA	10
PUB FP Equity	EUR	FR	PUBLICIS GROUPE SA	11
SW FP Equity	EUR	FR	SODEXO SA	12
VOD LN Equity	GBP	GB	VODAFONE GROUP PLC	13
SSE LN Equity	GBP	GB	SSE PLC	13
ITV LN Equity	GBP	GB	ITV PLC	15
BRBY LN Equity	GBP	GB	BURBERRY GROUP PLC	16
BN FP Equity	EUR	FR	DANONE SA	17
YAR NO Equity	NOK	NO	YARA INTERNATIONAL ASA	17
STAN LN Equity	GBP	GB	STANDARD CHARTERED PLC	19
ULVR LN Equity	GBP	GB	UNILEVER PLC	19
BLND LN Equity	GBP	GB	BRITISH LAND CO PLC	21
TEG GY Equity	EUR	DE	TAG IMMOBILIEN AG	21
GJF NO Equity	NOK	NO	GJENSIDIGE FORSIKRING ASA	23
COV FP Equity	EUR	FR	COVIVIO SA	24
HER IM Equity	EUR	IT	HERA SPA	25

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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