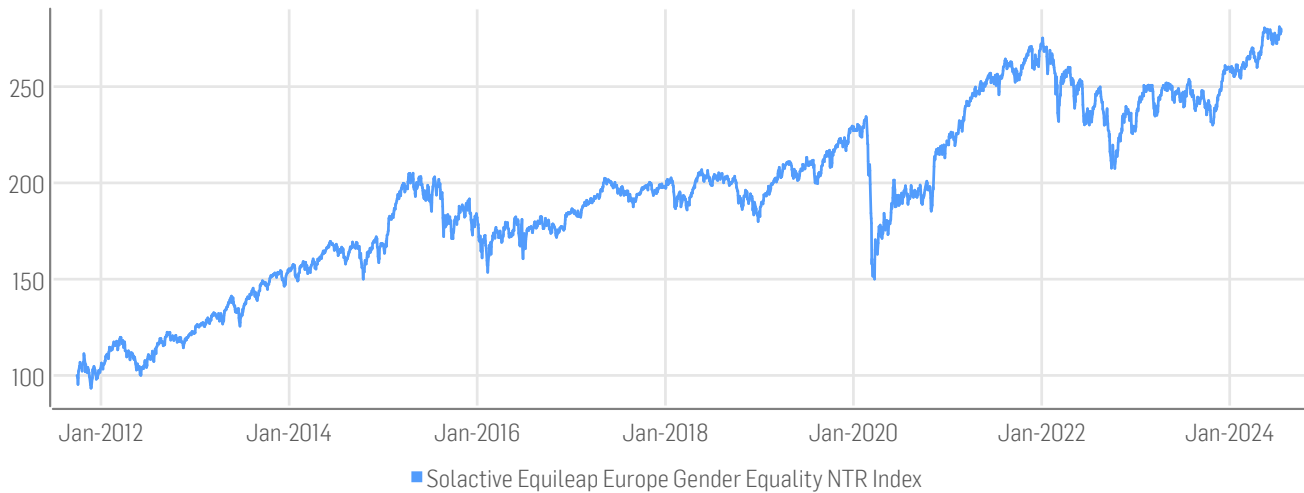


FACTSHEET - AS OF 19-Jul-2024

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	278.44
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	77		

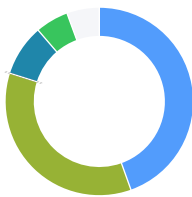
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.40%	6.02%	9.09%	10.45%	7.13%	178.44%
Performance (p.a.)						8.33%
Volatility (p.a.)	9.96%	9.82%	9.04%	9.88%	9.04%	16.32%
High	281.11	281.11	281.11	281.11	281.11	281.11
Low	272.38	264.63	254.39	230.05	254.39	93.39
Sharpe Ratio*	1.49	2.35	1.73	0.70	1.05	0.29
Max. Drawdown	-1.96%	-3.03%	-3.75%	-9.36%	-3.75%	-36.00%
VaR 95 \ 99				-17.0% \ -21.6%		-24.6% \ -47.1%
CVaR 95 \ 99				-19.6% \ -23.6%		-39.9% \ -68.1%

* 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).

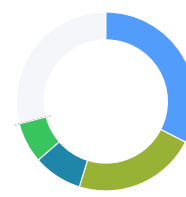
Composition by Currencies

- EUR 44.5%
- GBP 35.3%
- NOK 8.8%
- CHF 5.7%
- Others 5.6%



Composition by Countries

- GB 32.5%
- FR 22.3%
- NO 8.8%
- CH 7.3%
- Others 29.0%



TOP COMPONENTS AS OF 19-Jul-2024

Ticker	Currency	Country	Company	Gender Score Rank
STB NO Equity	NOK	NO	STOREBRAND ASA	1
AENA SQ Equity	EUR	ES	AENA SME SA	2
YAR NO Equity	NOK	NO	YARA INTERNATIONAL ASA	3
NG/ LN Equity	GBP	GB	NATIONAL GRID PLC	4
AZN LN Equity	GBP	GB	ASTRAZENECA PLC	5
ALV GY Equity	EUR	DE	ALLIANZ SE	6
ENG SQ Equity	EUR	ES	ENAGAS SA	7
OR FP Equity	EUR	FR	L OREAL SA	8
SW FP Equity	EUR	FR	SODEXO SA	9
UBSG SE Equity	CHF	CH	UBS GROUP AG	10
ADM LN Equity	GBP	GB	ADMIRAL GROUP PLC	11
STAN LN Equity	GBP	GB	STANDARD CHARTERED PLC	12
SAN FP Equity	EUR	FR	SANOFI SA	12
ORA FP Equity	EUR	FR	ORANGE SA	14
WPP LN Equity	GBP	JE	WPP PLC	15
NOVN SE Equity	CHF	CH	NOVARTIS AG	16
DNB NO Equity	NOK	NO	DNB BANK ASA	17
ULVR LN Equity	GBP	GB	UNILEVER PLC	18
EXPN LN Equity	GBP	JE	EXPERIAN PLC	19
PUB FP Equity	EUR	FR	PUBLICIS GROUPE SA	20
SGE LN Equity	GBP	GB	SAGE GROUP PLC	21
ABDN LN Equity	GBP	GB	ABRDN PLC	22
SSE LN Equity	GBP	GB	SSE PLC	23
IBE SQ Equity	EUR	ES	IBERDROLA SA	23
VOD LN Equity	GBP	GB	VODAFONE GROUP PLC	23

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