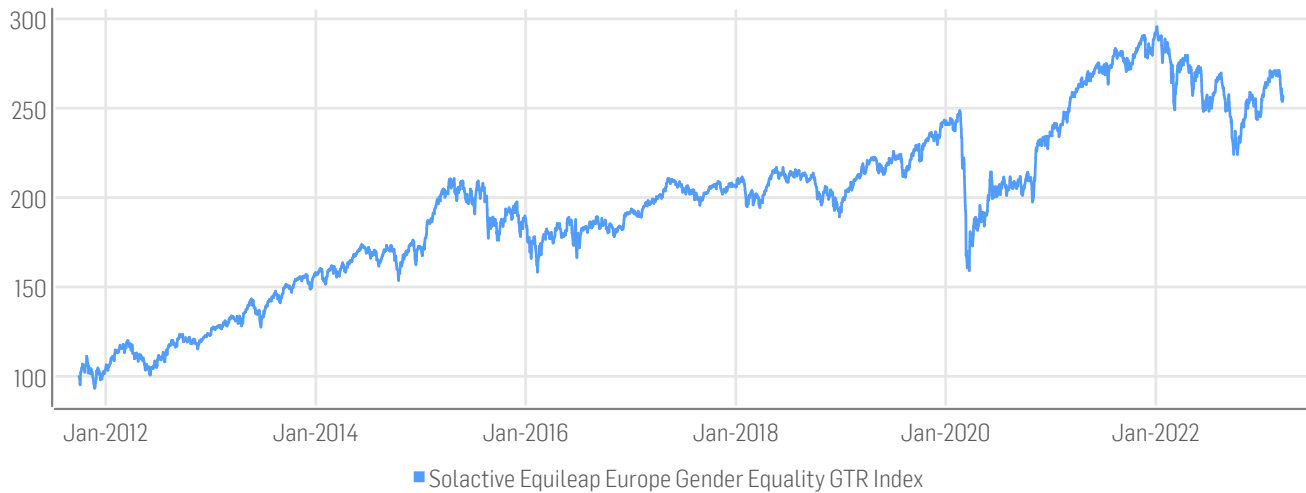


FACTSHEET - AS OF 20-Mar-2023

Solactive Equileap Europe Gender Equality GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3KN9 / SLA3KN	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	EQUALEG Index / .EQUALEG	Last Price	256.65
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	74		

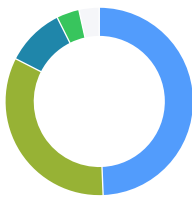
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.23%	5.32%	5.48%	-5.30%	4.69%	156.65%
Performance (p.a.)						8.57%
Volatility (p.a.)	16.77%	13.98%	16.37%	16.22%	14.22%	16.89%
High	271.09	271.09	271.09	279.57	271.09	295.58
Low	253.77	243.68	224.15	224.15	245.16	93.40
Sharpe Ratio*	-3.01	1.50	0.55	-0.48	1.47	0.37
Max. Drawdown	-6.39%	-6.39%	-7.87%	-19.82%	-6.39%	-35.98%
VaR 95 \ 99				-27.5% \ -40.6%		-25.8% \ -51.7%
CVaR 95 \ 99				-35.2% \ -41.1%		-41.5% \ -70.4%

* 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).

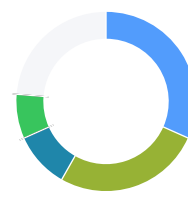
Composition by Currencies

- EUR 49.3%
- GBP 33.2%
- NOK 10.1%
- SEK 3.9%
- Others 3.5%



Composition by Countries

- GB 31.7%
- FR 26.6%
- NO 10.1%
- ES 8.0%
- Others 23.7%



FACTSHEET - AS OF 20-Mar-2023
Solactive Equileap Europe Gender Equality GTR Index

TOP COMPONENTS AS OF 20-Mar-2023

Ticker	Currency	Country	Company	Gender Score Rank
AENA SQ Equity	EUR	ES	AENA SME SA	1
YAR NO Equity	NOK	NO	YARA INTERNATIONAL ASA	2
NG/ LN Equity	GBP	GB	NATIONAL GRID PLC	3
OR FP Equity	EUR	FR	L OREAL SA	4
SW FP Equity	EUR	FR	SODEXO SA	5
ENG SQ Equity	EUR	ES	ENAGAS SA	6
DNB NO Equity	NOK	NO	DNB BANK ASA	7
SU FP Equity	EUR	FR	SCHNEIDER ELECTRIC SE	8
SSE LN Equity	GBP	GB	SSE PLC	8
VOD LN Equity	GBP	GB	VODAFONE GROUP PLC	8
TEL2B SS Equity	SEK	SE	TELE2 AB	11
SAN FP Equity	EUR	FR	SANOFI SA	12
STAN LN Equity	GBP	GB	STANDARD CHARTERED PLC	12
ORA FP Equity	EUR	FR	ORANGE SA	14
BN FP Equity	EUR	FR	DANONE SA	15
TATE LN Equity	GBP	GB	TATE & LYLE PLC	16
NOVN SE Equity	CHF	CH	NOVARTIS AG	17
COV FP Equity	EUR	FR	COVIVIO SA	18
CAST SS Equity	SEK	SE	CASTELLUM AB	18
ENEL IM Equity	EUR	IT	ENEL SPA	20
WKL NA Equity	EUR	NL	WOLTERS KLUWER NV	21
VIV FP Equity	EUR	FR	VIVENDI SA	21
MNG LN Equity	GBP	GB	M&G PLC	23
SVT LN Equity	GBP	GB	SEVERN TRENT PLC	24
ADM LN Equity	GBP	GB	ADMIRAL GROUP PLC	24

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