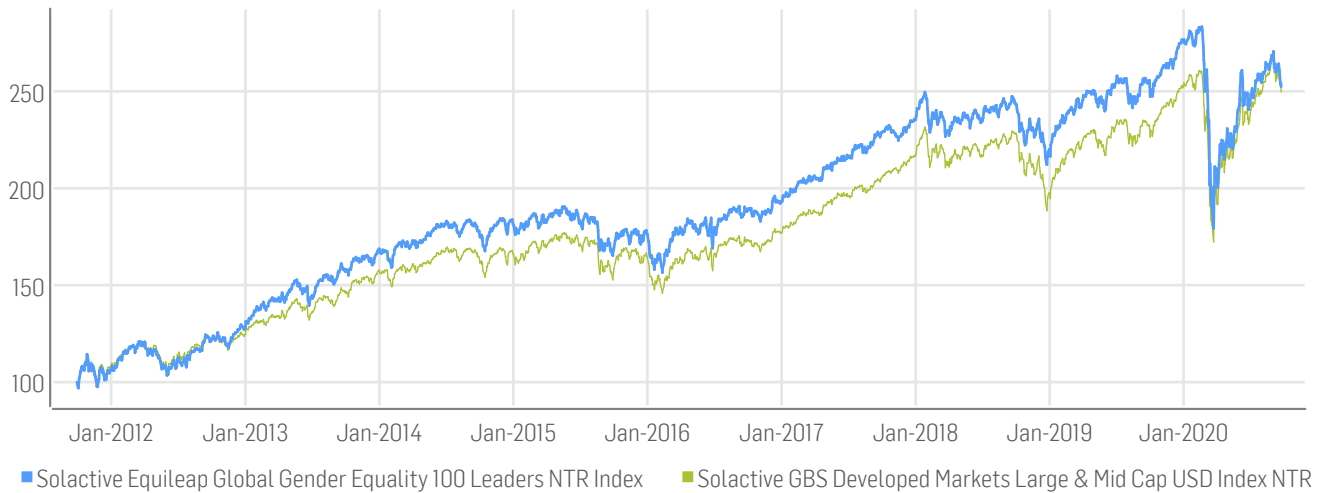


# FACTSHEET - AS OF 23-Sep-2020

## Solactive Equileap Global Gender Equality 100 Leaders NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3S00 / SLA3S0	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	SOLGGENR / .SOLGGENR	Last Price	252.38
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.09.2011
Index Members	100		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.72%	3.83%	23.33%	-1.14%	-8.40%	152.38%
Performance (p.a.)	-	-	-	-	-	10.86%
Volatility (p.a.)	17.31%	14.00%	22.91%	29.00%	33.18%	15.33%
High	270.64	270.64	270.64	283.31	283.31	283.31
Low	252.38	240.51	200.29	179.32	179.32	96.87
Sharpe Ratio	-2.58	1.16	2.30	-0.05	-0.35	0.68
Max. Drawdown	-6.75%	-6.75%	-7.81%	-36.71%	-36.71%	-36.71%
VaR 95 \ 99				-50.2% \ -125.2%		-22.1% \ -43.4%
CVaR 95 \ 99				-85.4% \ -167.8%		-37.7% \ -71.9%

## STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.52%	5.47%	27.10%	7.60%	-1.06%	149.72%
Performance (p.a.)	-	-	-	-	-	10.73%
Volatility (p.a.)	18.30%	14.13%	21.85%	28.24%	32.40%	14.45%
High	1399.24	1399.24	1399.24	1399.24	1399.24	1399.24
Low	1294.24	1207.09	992.19	892.86	892.86	504.57
Sharpe Ratio	-2.36	1.69	2.86	0.26	-0.06	0.72
Max. Drawdown	-7.50%	-7.50%	-7.50%	-33.92%	-33.92%	-33.92%
VaR 95 \ 99				-42.0% \ -117.4%		-20.9% \ -42.0%
CVaR 95 \ 99				-81.1% \ -161.0%		-35.8% \ -67.0%

## Composition by Currencies

- USD 53.1%
- EUR 18.1%
- AUD 8.3%
- GBP 8.1%
- Others 12.4%



## Composition by Countries

- US 49.6%
- FR 8.5%
- AU 8.3%
- GB 6.7%
- Others 26.8%



### TOP COMPONENTS AS OF 23-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	2.85%
ADOBE INC	ADBE UW Equity	US	USD	1.74%
ABBVIE INC	ABBV UN Equity	US	USD	1.69%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.66%
BILLERUDKORSNAS	BILL SS Equity	SE	SEK	1.56%
AUTODESK INC	ADSK UW Equity	US	USD	1.53%
SCHIBSTED ASA CLASS A	SCHA NO Equity	NO	NOK	1.46%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.43%
NIKE INC	NKE UN Equity	US	USD	1.39%
ELI LILLY & CO	LLY UN Equity	US	USD	1.39%

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