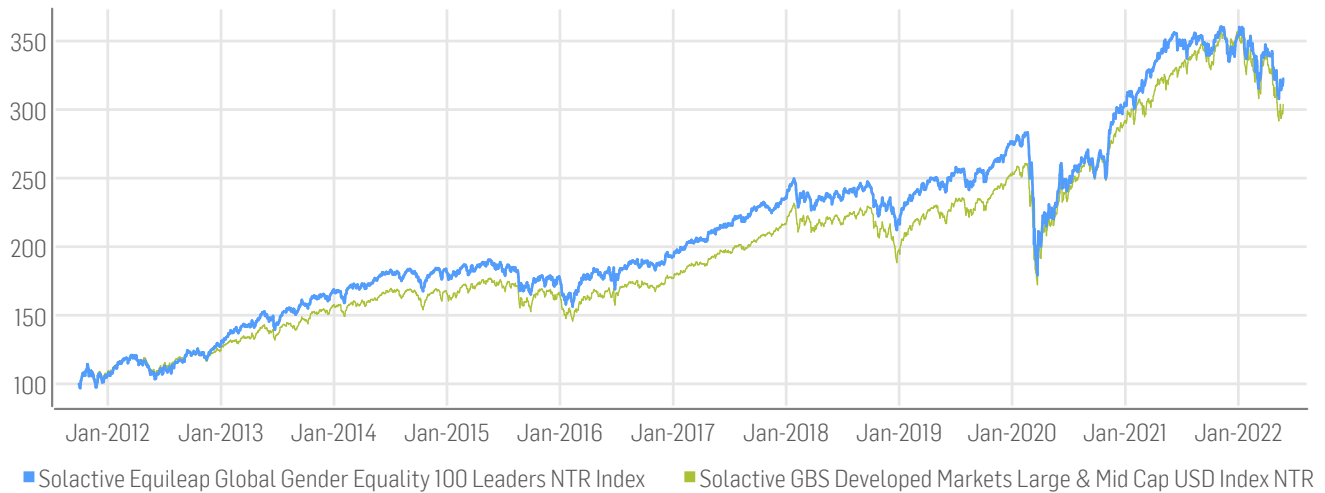


FACTSHEET - AS OF 26-May-2022

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	322.54
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		

FACTSHEET - AS OF 26-May-2022
Solactive Equileap Global Gender Equality 100 Leaders NTR Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.48%	-4.85%	-5.41%	-8.29%	-8.76%	222.54%
Performance (p.a.)						11.62%
Volatility (p.a.)	20.96%	20.73%	17.87%	14.71%	18.75%	15.15%
High	328.56	347.23	360.16	360.40	360.16	360.40
Low	307.81	307.81	307.81	307.81	307.81	96.87
Sharpe Ratio*	-0.31	-0.92	-0.64	-0.62	-1.13	0.72
Max. Drawdown	-6.32%	-11.35%	-14.54%	-14.59%	-14.54%	-36.71%
VaR 95 \ 99				-28.1% \ -41.6%		-22.5% \ -42.5%
CVaR 95 \ 99				-35.5% \ -42.9%		-36.9% \ -67.8%

* 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).

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.15%	-7.47%	-11.81%	-6.75%	-14.57%	203.76%
Performance (p.a.)						10.99%
Volatility (p.a.)	26.78%	22.56%	19.40%	15.26%	20.21%	14.43%
High	1639.46	1777.37	1851.81	1851.81	1851.81	1851.81
Low	1512.53	1512.53	1512.53	1512.53	1512.53	504.57
Sharpe Ratio*	-0.90	-1.23	-1.20	-0.50	-1.65	0.71
Max. Drawdown	-7.74%	-14.90%	-18.32%	-18.32%	-18.32%	-33.92%
VaR 95 \ 99				-26.5% \ -44.5%		-21.6% \ -42.3%
CVaR 95 \ 99				-38.1% \ -49.8%		-35.7% \ -64.3%

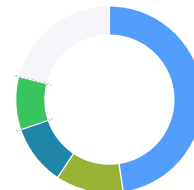
COMPOSITION BY CURRENCIES

- USD 50.3%
- EUR 17.8%
- AUD 11.1%
- GBP 10.3%
- Others 10.4%



COMPOSITION BY COUNTRIES

- US 47.6%
- GB 11.7%
- AU 10.4%
- FR 9.2%
- Others 21.1%



TOP COMPONENTS AS OF 26-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
CHEVRON CORP	CVX UN Equity	US	USD	1.66%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.54%
STANDARD CHARTERED PLC	STAN LN Equity	GB	GBP	1.43%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	1.42%
ORIGIN ENERGY LTD	ORG AT Equity	AU	AUD	1.40%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.36%
NIELSEN HOLDINGS PLC	NLSN UN Equity	GB	USD	1.36%
ELI LILLY & CO	LLY UN Equity	US	USD	1.33%
ORANGE SA	ORA FP Equity	FR	EUR	1.33%
DOW INC	DOW UN Equity	US	USD	1.32%

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