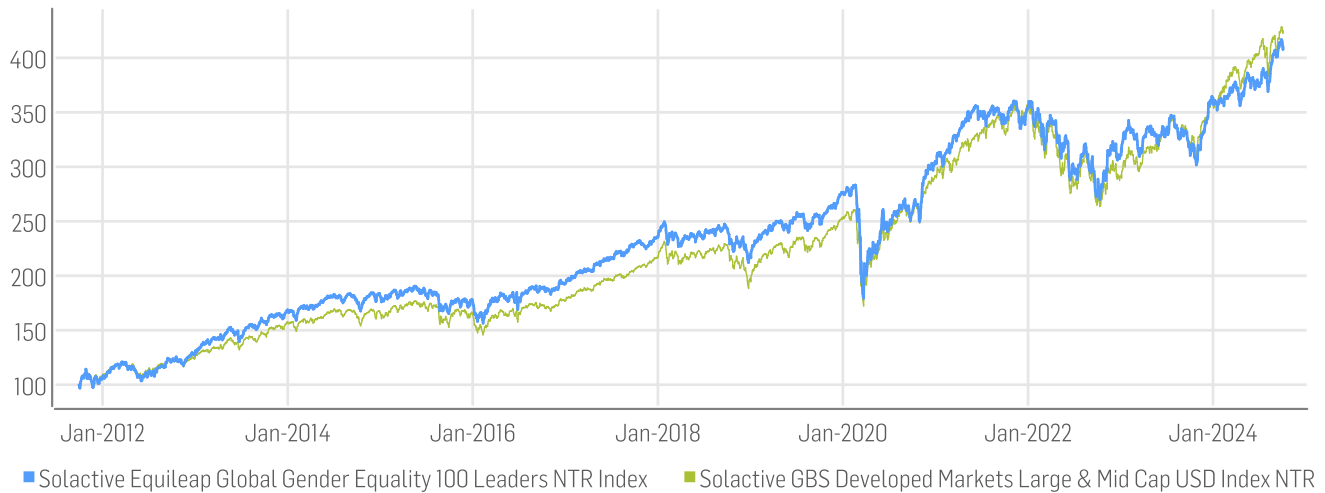


# FACTSHEET - AS OF 04-Oct-2024

## 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	409.92
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		

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Solactive Equileap Global Gender Equality 100 Leaders NTR Index

**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.55%	8.71%	10.70%	28.06%	12.91%	309.92%
Performance (p.a.)						11.45%
Volatility (p.a.)	8.24%	10.71%	10.51%	11.06%	9.98%	14.93%
High	416.92	416.92	416.92	416.92	416.92	416.92
Low	400.68	369.05	356.19	301.64	351.99	96.87
Sharpe Ratio*	1.91	3.31	1.71	2.13	1.23	0.44
Max. Drawdown	-2.22%	-5.44%	-5.44%	-6.12%	-5.73%	-36.71%
VaR 95 \ 99				-17.1% \ -24.6%		-21.9% \ -40.9%
CVaR 95 \ 99				-22.0% \ -31.9%		-35.7% \ -63.8%

\* 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	3.31%	3.47%	9.56%	29.86%	18.05%	325.04%
Performance (p.a.)						11.76%
Volatility (p.a.)	10.16%	14.40%	11.90%	10.82%	10.89%	14.38%
High	2221.01	2221.01	2221.01	2221.01	2221.01	2221.01
Low	2096.19	1985.81	1926.18	1606.87	1834.76	504.57
Sharpe Ratio*	4.31	0.69	1.30	2.35	1.77	0.48
Max. Drawdown	-1.69%	-8.25%	-8.25%	-8.25%	-8.25%	-33.92%
VaR 95 \ 99				-16.3% \ -28.3%		-21.4% \ -42.0%
CVaR 95 \ 99				-24.7% \ -40.9%		-34.9% \ -61.7%

**COMPOSITION BY CURRENCIES**

- USD 50.8%
- EUR 16.6%
- AUD 10.8%
- GBp 9.7%
- Others 12.1%



**COMPOSITION BY COUNTRIES**

- US 49.8%
- AU 9.8%
- FR 9.8%
- GB 8.6%
- Others 22.0%



### TOP COMPONENTS AS OF 04-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
VF CORP	VFC UN Equity	US	USD	1.17%
YARA INTERNATIONAL ASA	YAR NO Equity	NO	NOK	1.13%
META PLATFORMS INC	META UW Equity	US	USD	1.12%
PAYPAL HOLDINGS INC.	PYPL UW Equity	US	USD	1.12%
SALESFORCE INC	CRM UN Equity	US	USD	1.12%
DOORDASH INC	DASH UW Equity	US	USD	1.11%
CUMMINS INC	CMI UN Equity	US	USD	1.10%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	1.09%
ILLUMINA INC	ILMN UW Equity	US	USD	1.09%
DOW INC	DOW UN Equity	US	USD	1.09%

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