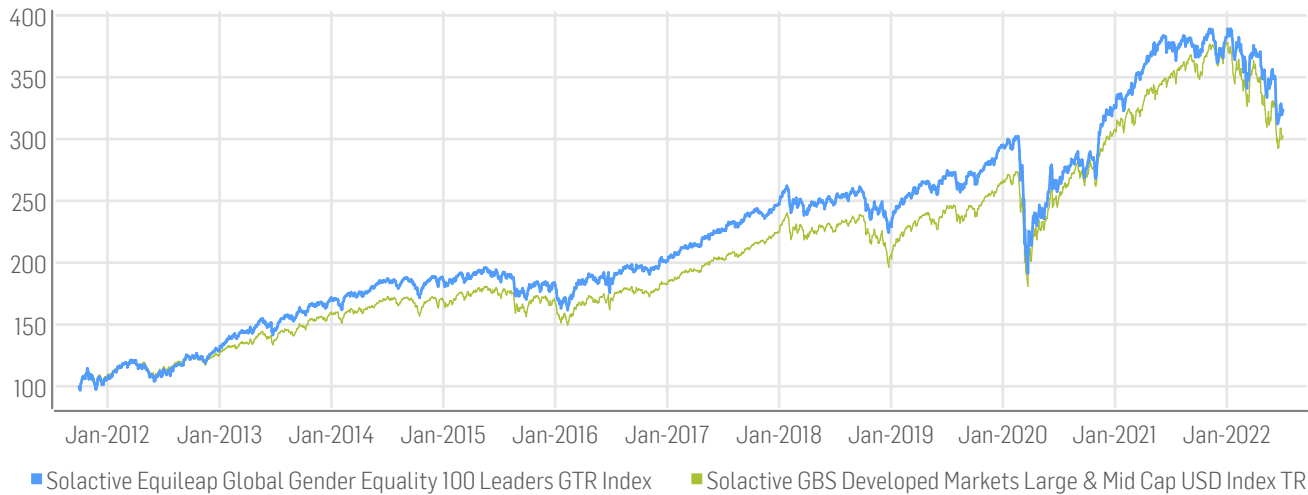


# FACTSHEET - AS OF 04-Jul-2022

## Solactive Equileap Global Gender Equality 100 Leaders GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3S18 / SLA3S1	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	SOLGGEGR / .SOLGGEGR	Last Price	323.53
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 GTR Index

**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.40%	-12.98%	-16.32%	-13.99%	-15.29%	223.53%
Performance (p.a.)						11.53%
Volatility (p.a.)	23.80%	19.70%	19.54%	16.07%	19.45%	15.23%
High	350.87	371.79	389.22	389.22	389.22	389.22
Low	312.21	312.21	312.21	312.21	312.21	96.87
Sharpe Ratio*	-2.62	-2.27	-1.63	-0.98	-1.51	0.66
Max. Drawdown	-11.02%	-16.03%	-19.79%	-19.79%	-19.79%	-36.67%
VaR 95 \ 99				-29.5% \ -43.2%		-22.6% \ -42.9%
CVaR 95 \ 99				-40.3% \ -52.5%		-37.3% \ -67.5%

\* 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 TR**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.42%	-15.26%	-18.98%	-14.47%	-19.67%	202.37%
Performance (p.a.)						10.83%
Volatility (p.a.)	24.97%	23.15%	21.23%	16.99%	21.01%	14.55%
High	1652.99	1789.47	1879.25	1897.20	1897.20	1897.20
Low	1466.98	1466.98	1466.98	1466.98	1466.98	488.27
Sharpe Ratio*	-2.50	-2.18	-1.71	-0.95	-1.74	0.64
Max. Drawdown	-11.25%	-18.02%	-21.94%	-22.68%	-22.68%	-33.87%
VaR 95 \ 99				-32.4% \ -47.4%		-21.8% \ -42.5%
CVaR 95 \ 99				-43.1% \ -55.7%		-36.2% \ -64.2%

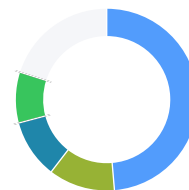
**COMPOSITION BY CURRENCIES**

- USD 51.3%
- EUR 17.1%
- AUD 11.1%
- GBP 10.4%
- Others 10.0%



**COMPOSITION BY COUNTRIES**

- US 48.6%
- GB 11.8%
- AU 10.4%
- FR 9.0%
- Others 20.1%



## TOP COMPONENTS AS OF 04-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.55%
BRISTOL-MYERS SQUIBB CO	BMY UN Equity	US	USD	1.54%
CHEVRON CORP	CVX UN Equity	US	USD	1.49%
ELI LILLY & CO	LLY UN Equity	US	USD	1.49%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.48%
STANDARD CHARTERED PLC	STAN LN Equity	GB	GBP	1.48%
ABBVIE INC	ABBV UN Equity	US	USD	1.41%
HERSHEY CO/THE	HSY UN Equity	US	USD	1.39%
ORANGE SA	ORA FP Equity	FR	EUR	1.38%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.38%

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