

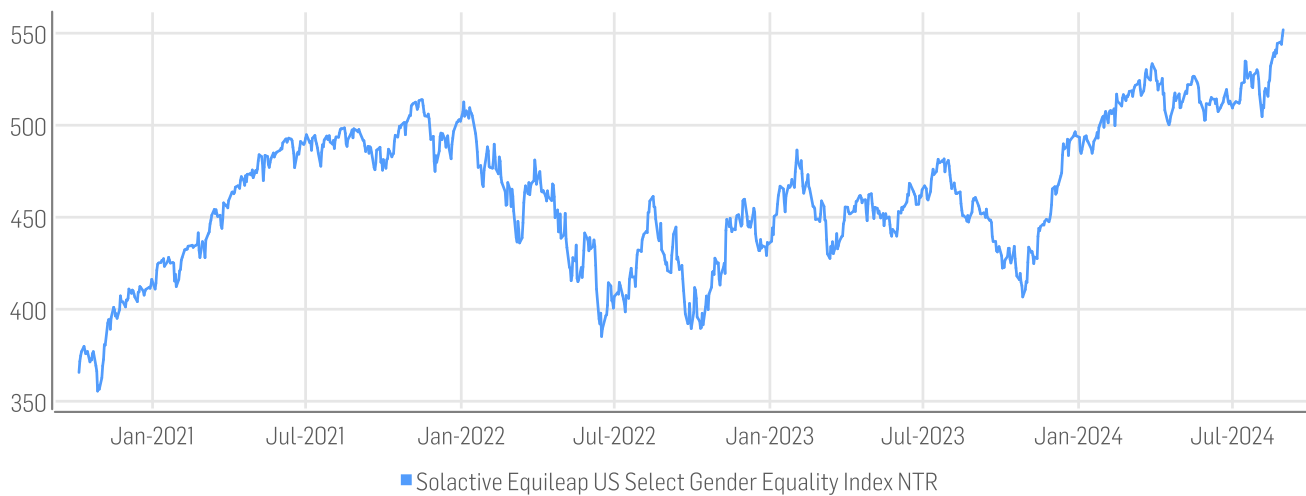
# FACTSHEET - AS OF 30-Aug-2024

## Solactive Equileap US Select Gender Equality Index NTR

### DESCRIPTION

Solactive Equileap US Select Gender Equality Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBQX0	Base Value / Base Date	100 Points / 30.09.2011
Bloomberg / Reuters	SOLEQUSN Index/ .SOLEQUSN	Last Price	551.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.09.2011
Index Members	76		

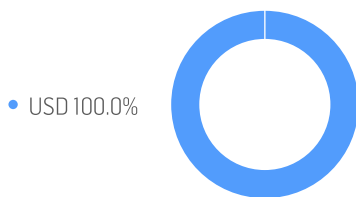
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**STATISTICS**

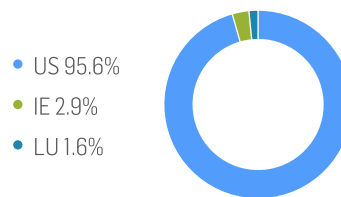
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.34%	7.86%	6.46%	21.02%	11.66%	50.94%
Performance (p.a.)						11.14%
Volatility (p.a.)	15.75%	12.43%	12.03%	13.24%	12.19%	16.78%
High	551.88	551.88	551.88	551.88	551.88	551.88
Low	504.65	504.65	500.22	406.66	484.71	355.50
Sharpe Ratio*	3.97	2.46	0.68	1.21	1.03	0.34
Max. Drawdown	-4.58%	-5.65%	-6.22%	-10.82%	-6.22%	-25.04%
VaR 95 \ 99				-23.4% \ -28.8%		-25.7% \ -47.0%
CVaR 95 \ 99				-27.0% \ -33.3%		-36.9% \ -55.1%

\* 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**



**COMPOSITION BY COUNTRIES**



**TOP COMPONENTS AS OF 30-Aug-2024**

Company	Ticker	Country	Currency	Index Weight (%)
AFFIRM HOLDINGS INC	AFRM UW Equity	US	USD	1.75%
KELLANOVA	K UN Equity	US	USD	1.72%
VF CORP	VFC UN Equity	US	USD	1.64%
HALOZYME THERAPEUTICS INC	HALO UW Equity	US	USD	1.59%
GLOBALANT SA	GLOBAL UN Equity	LU	USD	1.56%
ILLUMINA INC	ILMN UW Equity	US	USD	1.49%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	1.49%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	1.47%
PAYPAL HOLDINGS INC.	PYPL UW Equity	US	USD	1.47%
MOODYS CORP	MCO UN Equity	US	USD	1.47%

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