

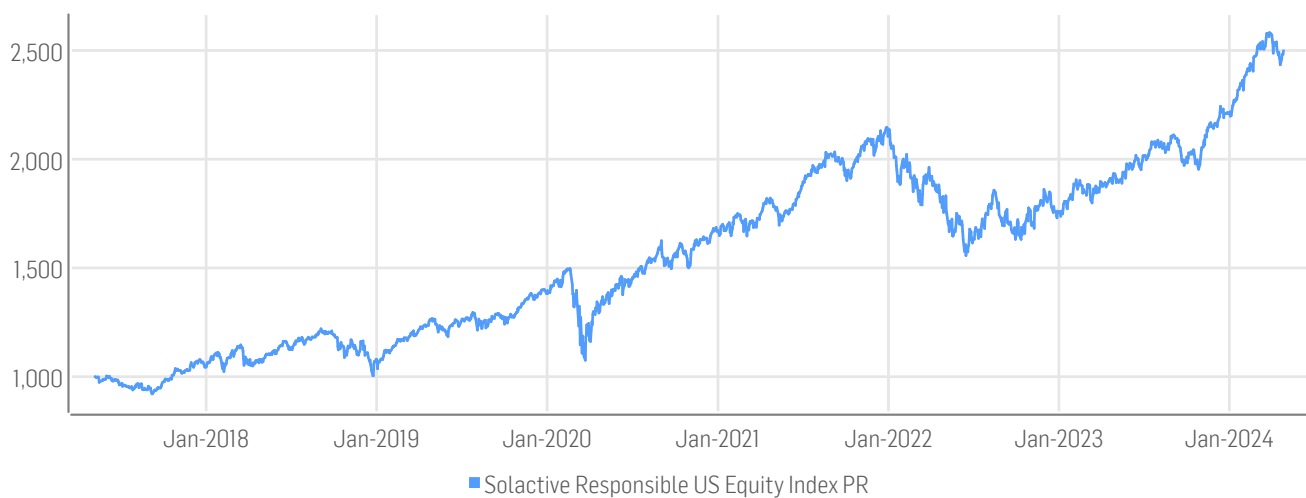
FACTSHEET - AS OF 26-Apr-2024

Solactive Responsible US Equity Index PR

DESCRIPTION

The Solactive Responsible Index Series includes only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact, the exclusion of significant involvement in defined sectors as well as considerations of gender equality and GHG emission reduction.

HISTORICAL PERFORMANCE



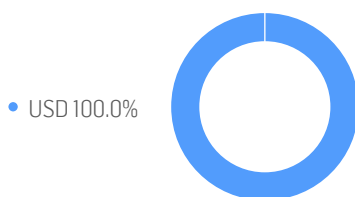
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOEFC1 / SLOEFC | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SOLRUSP | Last Price | 2498.66 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | PR | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 08.05.2017 |
| Index Members | 273 | | |

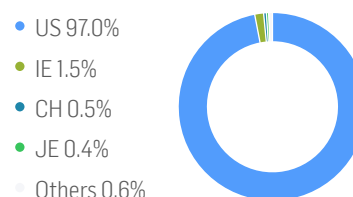
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.24% | 6.84% | 27.89% | 29.88% | 13.10% | 149.87% |
| Performance (p.a.) | | | | | | 14.05% |
| Volatility (p.a.) | 14.14% | 13.11% | 12.21% | 12.21% | 12.32% | 20.10% |
| High | 2582.37 | 2582.37 | 2582.37 | 2582.37 | 2582.37 | 2582.37 |
| Low | 2434.03 | 2317.54 | 1975.83 | 1889.60 | 2198.04 | 920.83 |
| Max. Drawdown | -5.74% | -5.74% | -5.74% | -7.48% | -5.74% | -28.17% |
| VaR 95 \ 99 | | | | -17.8% \ -28.6% | | -30.1% \ -56.2% |
| CVaR 95 \ 99 | | | | -23.0% \ -30.2% | | -48.2% \ -83.2% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UN Equity | US | USD | 8.33% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 2.82% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 2.78% |
| BROADCOM INC | AVGO UN Equity | US | USD | 2.74% |
| UNITEDHEALTH GROUP INC | UNH UN Equity | US | USD | 2.46% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 2.12% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 1.86% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 1.85% |
| HOME DEPOT INC | HD UN Equity | US | USD | 1.71% |
| MERCK & CO. INC. | MRK UN Equity | US | USD | 1.60% |

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