

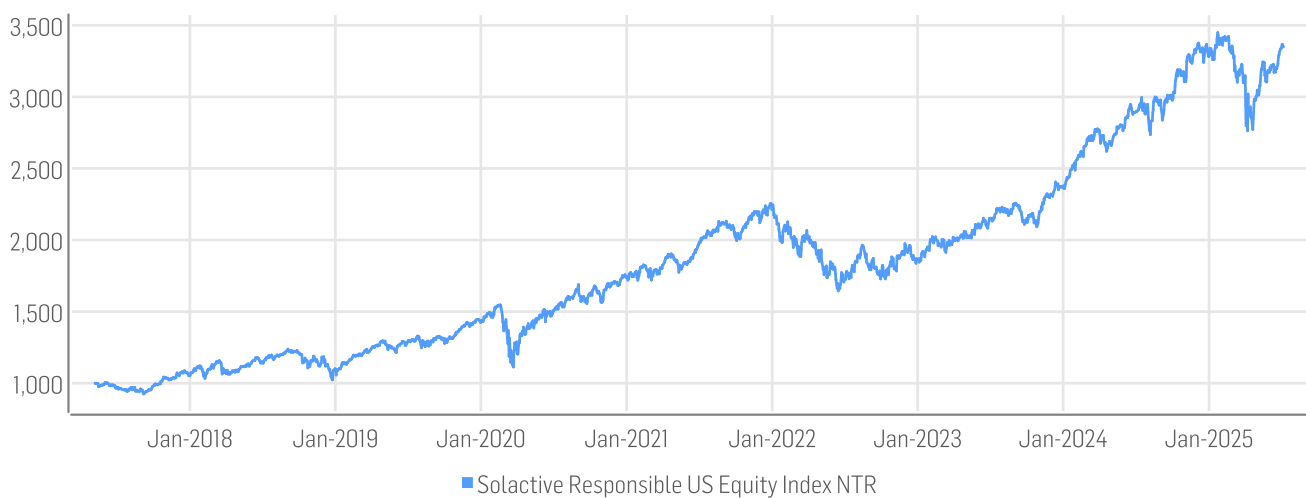
FACTSHEET - AS OF 07-Jul-2025

Solactive Responsible US Equity Index NTR

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



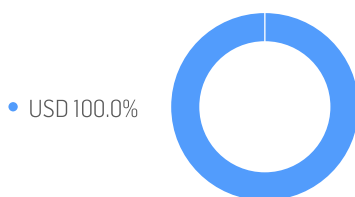
CHARACTERISTICS

ISIN / WKN	DE000SLOEFD9 / SLOEFD	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLRUSN	Last Price	3349.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	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	247		

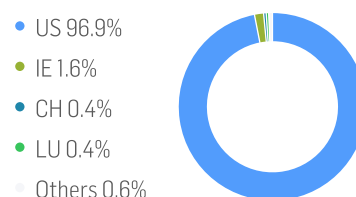
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.05%	21.21%	1.05%	13.53%	2.03%	234.90%
Performance (p.a.)						15.96%
Volatility (p.a.)	10.68%	26.71%	25.51%	21.54%	25.07%	20.07%
High	3367.98	3367.98	3449.62	3449.62	3449.62	3449.62
Low	3170.99	2763.03	2763.03	2736.06	2763.03	925.05
Max. Drawdown	-1.73%	-8.23%	-19.90%	-19.90%	-19.90%	-28.11%
VaR 95 \ 99				-31.7% \ -79.1%		-30.0% \ -56.1%
CVaR 95 \ 99				-53.7% \ -93.6%		-48.1% \ -83.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	12.16%
BROADCOM INC	AVGO UW Equity	US	USD	4.96%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.32%
ELI LILLY & CO	LLY UN Equity	US	USD	2.76%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.53%
NETFLIX INC	NFLX UW Equity	US	USD	1.91%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.80%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.79%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.66%
HOME DEPOT INC	HD UN Equity	US	USD	1.56%

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