

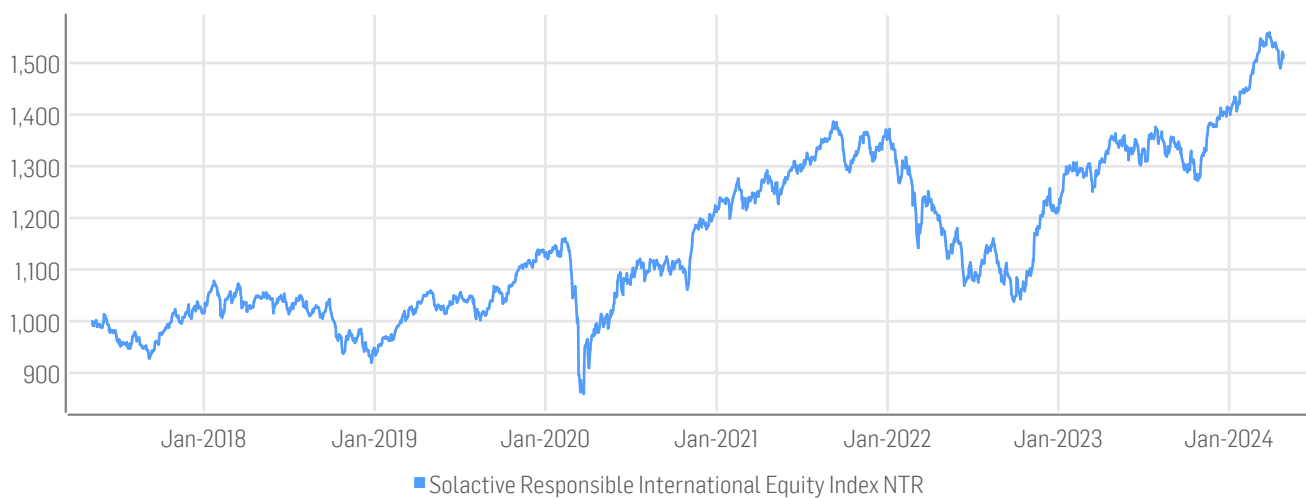
FACTSHEET - AS OF 26-Apr-2024

Solactive Responsible International 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	DE000SLOEKF4 / SLOEKF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLRINN	Last Price	1515.94
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	517		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.76%	5.17%	18.86%	12.16%	7.36%	51.59%
Performance (p.a.)						6.15%
Volatility (p.a.)	8.61%	7.48%	8.02%	9.32%	7.97%	12.24%
High	1558.99	1558.99	1558.99	1558.99	1558.99	1558.99
Low	1489.79	1441.80	1278.25	1272.14	1399.99	859.17
Max. Drawdown	-4.44%	-4.44%	-4.44%	-7.55%	-4.44%	-25.97%
VaR 95 \ 99				-15.6% \ -22.8%		-17.7% \ -31.4%
CVaR 95 \ 99				-19.3% \ -24.3%		-28.6% \ -47.8%

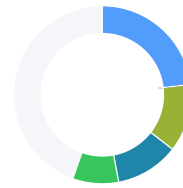
COMPOSITION BY CURRENCIES

- EUR 31.9%
- JPY 23.1%
- GBP 12.8%
- CHF 11.5%
- Others 20.6%



COMPOSITION BY COUNTRIES

- JP 23.1%
- GB 12.4%
- CH 11.5%
- DE 8.4%
- Others 44.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.69%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.82%
NESTLE SA	NESN SE Equity	CH	CHF	2.80%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.37%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	2.18%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.06%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.98%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.67%
SAP SE	SAP GY Equity	DE	EUR	1.63%
SIEMENS AG	SIE GY Equity	DE	EUR	1.39%

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