

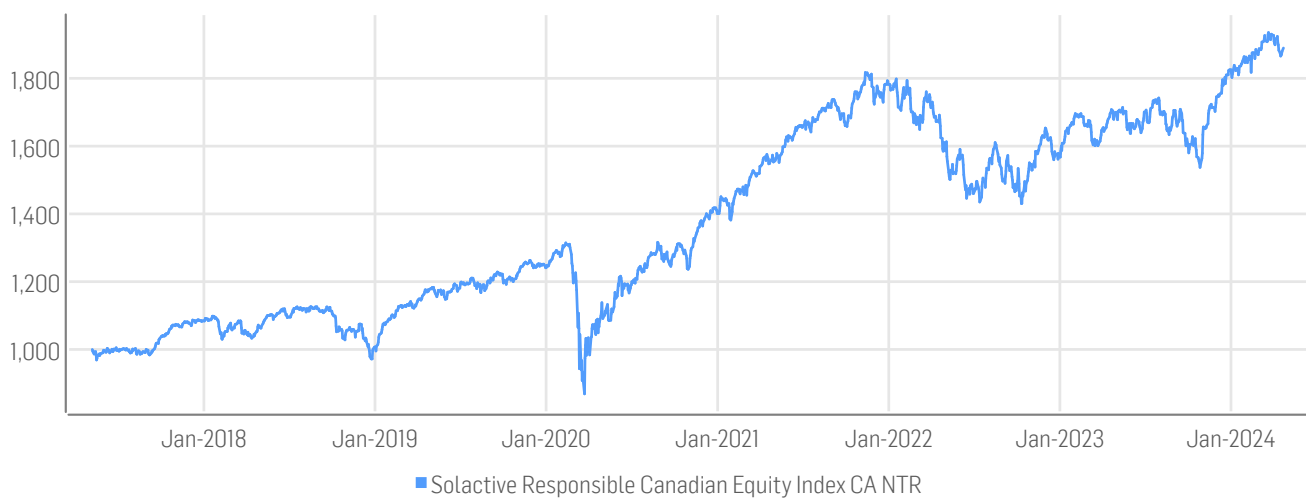
FACTSHEET - AS OF 22-Apr-2024

Solactive Responsible Canadian Equity Index CA 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



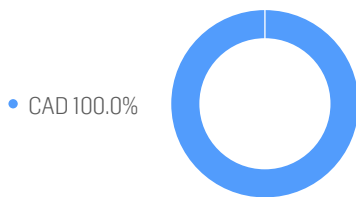
CHARACTERISTICS

ISIN / WKN	DE000SLOEKL2 / SLOEKL	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLRCAC	Last Price	1889.46
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	40		

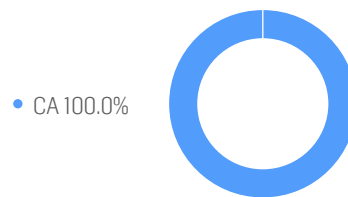
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.83%	2.58%	21.59%	11.23%	3.51%	88.95%
Performance (p.a.)						9.58%
Volatility (p.a.)	8.33%	10.19%	10.94%	11.43%	9.90%	15.73%
High	1930.47	1935.21	1935.21	1935.21	1935.21	1935.21
Low	1865.71	1817.71	1537.15	1537.15	1802.40	868.76
Max. Drawdown	-3.35%	-3.59%	-3.59%	-11.76%	-3.59%	-33.91%
VaR 95 \ 99				-18.2% \ -27.5%		-20.7% \ -38.3%
CVaR 95 \ 99				-25.3% \ -36.9%		-36.8% \ -74.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	10.24%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.50%
SHOPIFY INC	SHOP CT Equity	CA	CAD	6.67%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	6.41%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	6.23%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.93%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.04%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	4.41%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	4.02%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	3.49%

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