

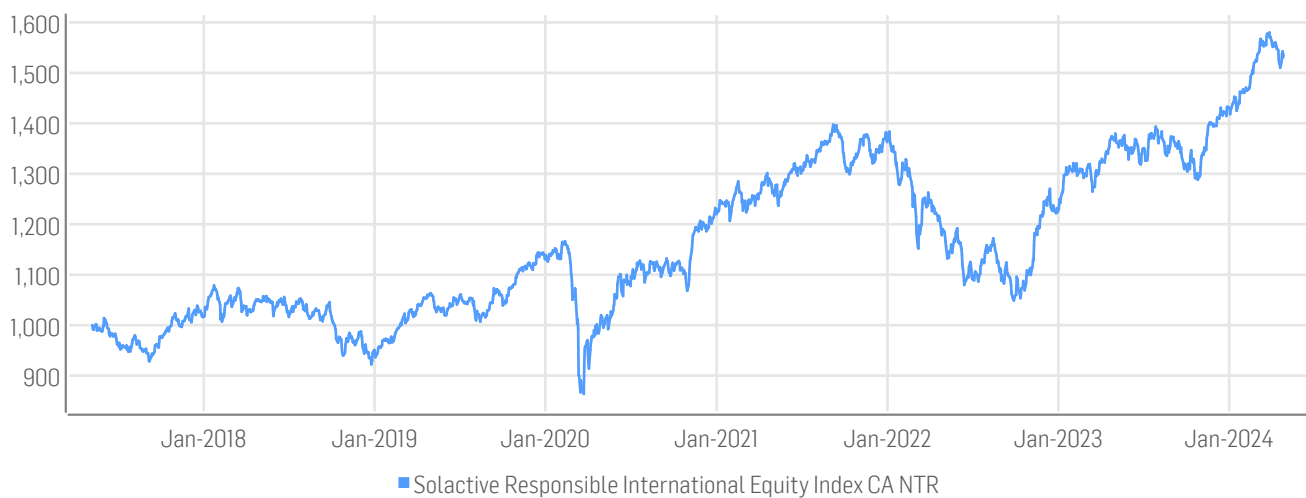
FACTSHEET - AS OF 26-Apr-2024

Solactive Responsible International 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 | DE000SLOEKN8 / SLOEKN | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SOLRINC | Last Price | 1537.27 |
| 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 | -2.70% | 5.30% | 19.02% | 12.41% | 7.49% | 53.73% |
| Performance (p.a.) | | | | | | 6.37% |
| Volatility (p.a.) | 8.63% | 7.49% | 8.02% | 9.32% | 7.97% | 12.24% |
| High | 1579.96 | 1579.96 | 1579.96 | 1579.96 | 1579.96 | 1579.96 |
| Low | 1510.25 | 1460.31 | 1294.50 | 1288.32 | 1417.94 | 863.78 |
| Max. Drawdown | -4.41% | -4.41% | -4.41% | -7.54% | -4.41% | -25.95% |
| VaR 95 \ 99 | | | | -15.7% \ -22.8% | | -17.7% \ -31.3% |
| CVaR 95 \ 99 | | | | -19.3% \ -24.3% | | -28.6% \ -47.7% |

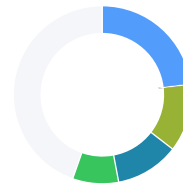
COMPOSITION BY CURRENCIES

- EUR 31.9%
- JPY 23.1%
- GBP 12.8%
- CHF 11.6%
- Others 20.6%



COMPOSITION BY COUNTRIES

- JP 23.1%
- GB 12.4%
- CH 11.6%
- 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 | 2.82% |
| 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 | 2.07% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 1.99% |
| 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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