

# FACTSHEET - AS OF 24-May-2024

## Solactive ESG US Equity Index TR

### DESCRIPTION

The Index aims to track the US stock market but includes only companies that meet specific ESG requirements. The index universe is screened for responsible business conduct, controversial weapons and certain activities. The Index also excludes the bottom 10% of companies according to each E, S, G and ESG rating category. The Index will then select the Top 30 eligible securities by Market Cap.

### HISTORICAL PERFORMANCE



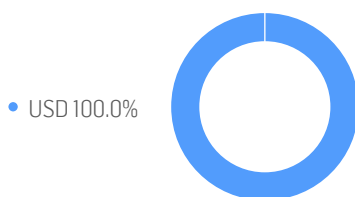
### CHARACTERISTICS

ISIN / WKN	DE000SLOGKR4 / SLOGKR	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	SOLHESGT Index / .SOLHESGT	Last Price	1981.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.11.2018
Index Members	30		

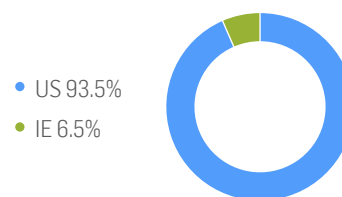
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.37%	2.01%	15.96%	26.68%	15.37%	98.13%
Performance (p.a.)						13.13%
Volatility (p.a.)	6.79%	9.69%	10.31%	10.77%	10.37%	19.96%
High	1990.47	1994.64	1994.64	1994.64	1994.64	1994.64
Low	1912.32	1912.32	1698.58	1543.35	1717.31	889.22
Max. Drawdown	-1.19%	-4.13%	-4.13%	-5.89%	-4.13%	-24.35%
VaR 95 \ 99				-16.5% \ -24.7%		-27.3% \ -53.5%
CVaR 95 \ 99				-20.6% \ -27.0%		-45.4% \ -86.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	3.98%
QUALCOMM INC	QCOM UW Equity	US	USD	3.75%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	3.65%
BROADCOM INC	AVGO UW Equity	US	USD	3.65%
APPLE INC	AAPL UW Equity	US	USD	3.53%
WALMART INC	WMT UN Equity	US	USD	3.52%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.48%
ELI LILLY & CO	LLY UN Equity	US	USD	3.43%
ORACLE CORP	ORCL UN Equity	US	USD	3.43%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.36%

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