

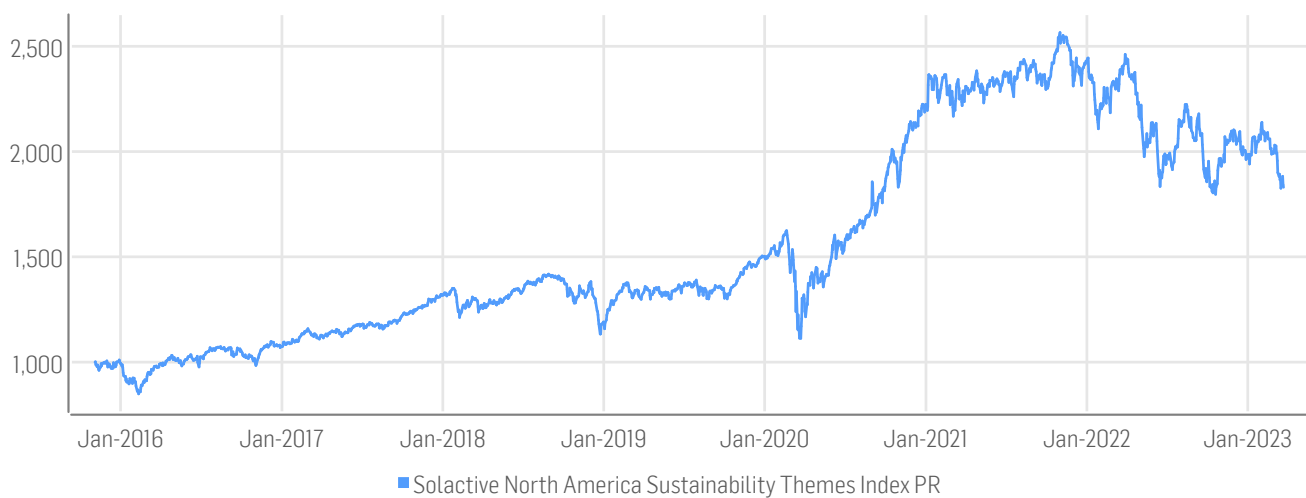
FACTSHEET - AS OF 23-Mar-2023

Solactive North America Sustainability Themes Index PR

DESCRIPTION

The Solactive North America Sustainability Themes Index PR aims at representing liquid developed market securities focused on providing access to multi-thematic sustainability solutions providers, using a process leveraging both "do no harm" and "best-in-class" approaches. The index calculates as an PR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE990 / SLOE99	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	/ .SOLUSTP	Last Price	1830.41
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.11.2015
Index Members	31		

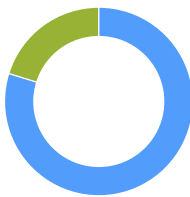
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.09%	-8.75%	-4.46%	-24.33%	-7.47%	83.04%
Performance (p.a.)						8.53%
Volatility (p.a.)	20.76%	19.87%	23.20%	24.10%	20.16%	19.75%
High	2030.86	2138.89	2138.89	2461.68	2138.89	2565.50
Low	1825.87	1825.87	1796.92	1796.92	1825.87	848.98
Sharpe Ratio*	-3.53	-1.79	-0.58	-1.21	-1.66	0.20
Max. Drawdown	-10.09%	-14.63%	-14.63%	-27.00%	-14.63%	-31.49%
VaR 95 \ 99				-37.6% \ -62.6%		-31.1% \ -49.2%
CVaR 95 \ 99				-53.1% \ -76.9%		-47.1% \ -83.0%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

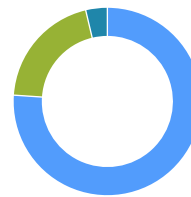
COMPOSITION BY CURRENCIES

- USD 79.8%
- CAD 20.2%



COMPOSITION BY COUNTRIES

- US 76.1%
- CA 20.2%
- IE 3.7%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	4.76%
SOLAREdge TECHNOLOGIES INC	SEDG UW Equity	US	USD	4.55%
EVOQUA WATER TECHNOLOGIES CORP	AQUA UN Equity	US	USD	4.20%
EQUINIX INC	EQIX UW Equity	US	USD	4.12%
OWENS CORNING INC	OC UN Equity	US	USD	3.80%
FISERV INC	FISV UW Equity	US	USD	3.75%
STERIS PLC	STE UN Equity	IE	USD	3.71%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	3.68%
COMMERCIAL METALS CO	CMC UN Equity	US	USD	3.60%
TMX GROUP INC COM	X CT Equity	CA	CAD	3.54%

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