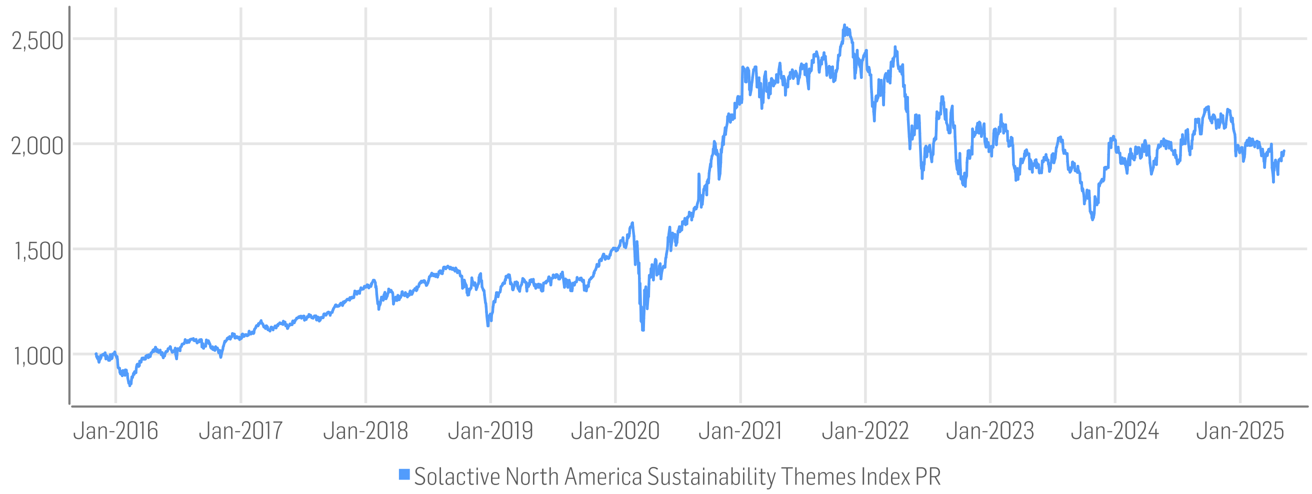
FACTSHEET - AS OF 09-May-2025
Solactive North America Sustainability Themes Index PR

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	DE000SL0E990 / SL0E99
Bloomberg / Reuters	/ .SOLUSTP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	31

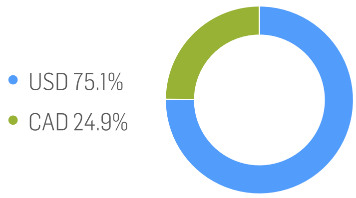
Base Value / Base Date	1000 Points / 04.11.2015
Last Price	1966.79
Dividends	Not included
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 04.11.2015

STATISTICS

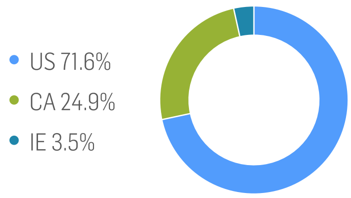
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.10%	-2.32%	-7.58%	-1.61%	0.19%	96.68%
Performance (p.a.)						7.37%
Volatility (p.a.)	23.16%	20.13%	17.43%	16.10%	18.32%	19.04%
High	1966.79	2011.69	2164.34	2176.49	2027.29	2565.50
Low	1853.29	1817.31	1817.31	1817.31	1817.31	848.98
Sharpe Ratio*	1.76	-0.67	-1.09	-0.37	-0.21	0.16
Max. Drawdown	-3.60%	-9.75%	-16.03%	-16.50%	-10.36%	-36.15%
VaR 95 \ 99				-26.3% \ -36.5%		-30.0% \ -47.5%
CVaR 95 \ 99				-34.6% \ -54.8%		-44.4% \ -76.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
DUOLINGO INC	DUOL UW Equity	US	USD	5.60%
TMX GROUP INC COM	X CT Equity	CA	CAD	4.45%
PRIMO BRANDS CORPORATION	PRMB UN Equity	US	USD	4.37%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	3.83%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	3.82%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	3.82%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	3.52%
CENTENE CORP	CNC UN Equity	US	USD	3.50%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	3.47%
STERIS PLC	STE UN Equity	IE	USD	3.47%

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