

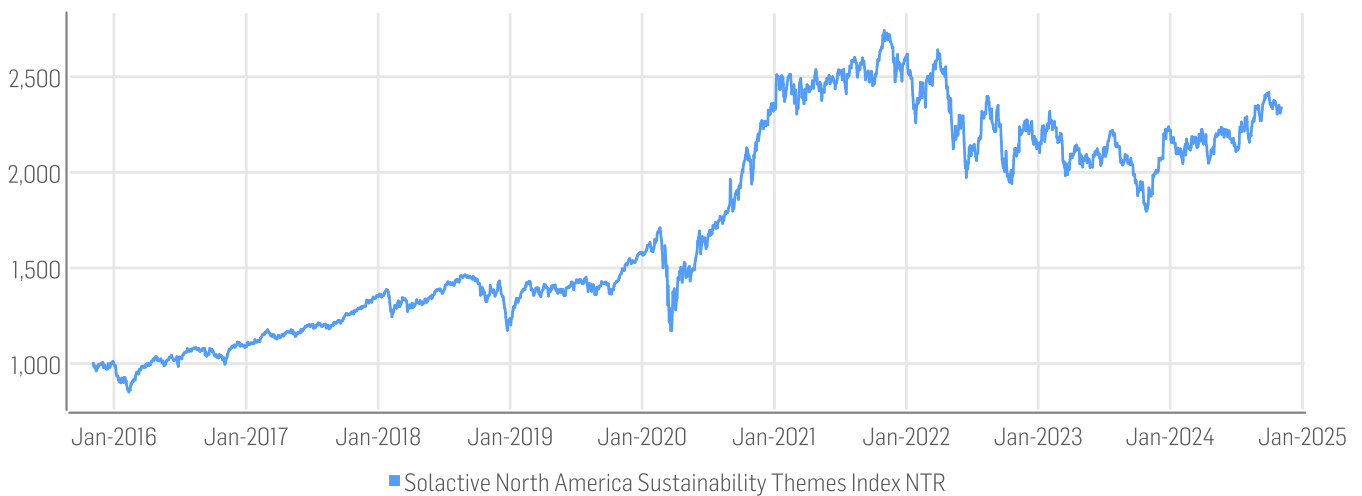
# FACTSHEET - AS OF 04-Nov-2024

## Solactive North America Sustainability Themes Index NTR

### DESCRIPTION

The Solactive North America Sustainability Themes Index NTR 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 NTR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

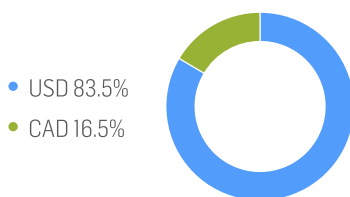
ISIN / WKN	DE000SLOFAA3 / SLOFAA	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	SOLUSTN Index/ .SOLUSTN	Last Price	2338.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.11.2015
Index Members	28		

## STATISTICS

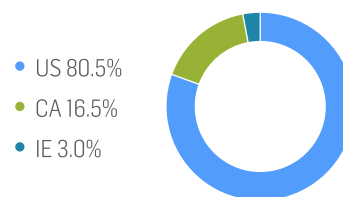
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.76%	7.10%	6.92%	23.66%	5.29%	133.84%
Performance (p.a.)						9.90%
Volatility (p.a.)	12.62%	13.24%	14.41%	16.33%	15.44%	19.13%
High	2375.57	2417.93	2417.93	2417.93	2417.93	2741.49
Low	2304.76	2157.26	2108.14	1886.82	2045.90	851.68
Sharpe Ratio*	-1.09	2.06	0.67	1.17	0.09	0.26
Max. Drawdown	-2.98%	-4.68%	-5.83%	-8.58%	-7.94%	-34.48%
VaR 95 \ 99				-24.8% \ -39.1%		-30.3% \ -46.9%
CVaR 95 \ 99				-32.4% \ -40.9%		-44.6% \ -76.9%

\* 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 04-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
JONES LANG LASALLE INC	JLL UN Equity	US	USD	5.74%
DUOLINGO INC	DUOL UW Equity	US	USD	5.47%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	4.88%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	4.54%
OWENS CORNING INC	OC UN Equity	US	USD	4.37%
BOSTON PROPERTIES INC	BXP UN Equity	US	USD	4.37%
MERITAGE HOMES CORP	MTH UN Equity	US	USD	4.29%
TMX GROUP INC COM	X CT Equity	CA	CAD	4.25%
FIRST SOLAR INC	FSLR UW Equity	US	USD	4.15%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	4.01%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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