

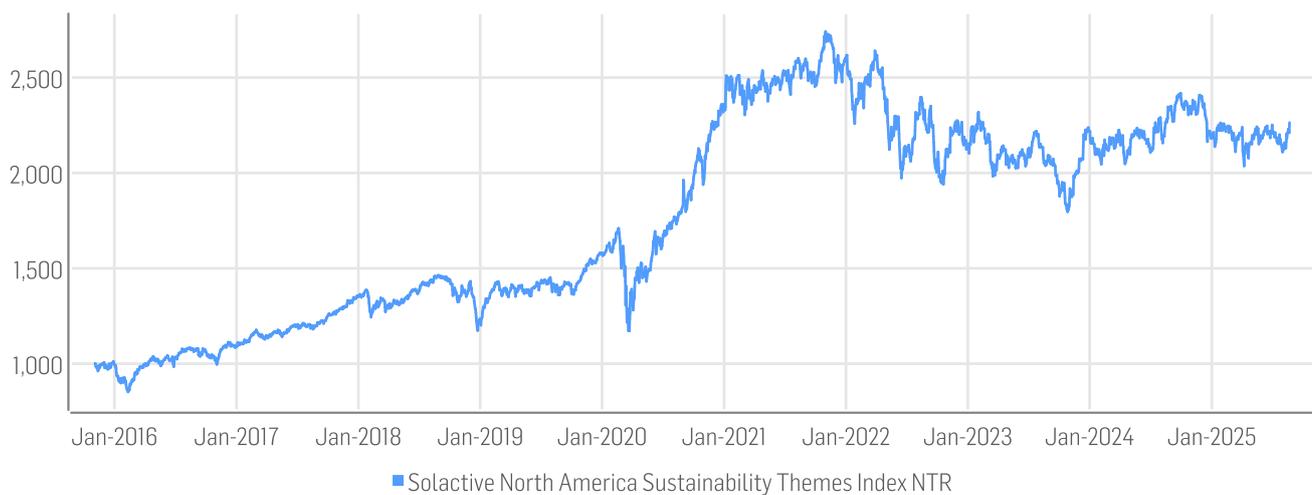
FACTSHEET - AS OF 22-Aug-2025

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	2264.27
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	31		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.89%	4.77%	2.39%	-3.38%	3.39%	126.43%
Performance (p.a.)						8.70%
Volatility (p.a.)	17.12%	14.39%	17.80%	15.62%	16.77%	18.93%
High	2264.27	2264.27	2264.27	2417.93	2264.27	2741.49
Low	2109.86	2109.86	2036.68	2036.68	2036.68	851.68
Sharpe Ratio*	2.17	1.15	0.03	-0.50	0.06	0.23
Max. Drawdown	-4.12%	-6.31%	-9.17%	-15.77%	-9.98%	-34.48%
VaR 95 \ 99				-25.8% \ -35.0%		-30.0% \ -46.9%
CVaR 95 \ 99				-34.8% \ -54.8%		-44.0% \ -75.1%

* 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).

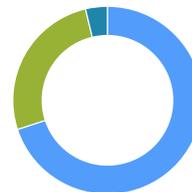
COMPOSITION BY CURRENCIES

- USD 73.7%
- CAD 26.3%



COMPOSITION BY COUNTRIES

- US 70.0%
- CA 26.3%
- IE 3.7%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TMX GROUP INC COM	X CT Equity	CA	CAD	4.35%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	4.35%
INSTALLED BUILDING PRODUCTS INC	IBP UN Equity	US	USD	4.08%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	4.04%
NORTHLAND POWER INC	NPI CT Equity	CA	CAD	3.95%
ORMAT TECHNOLOGIES INC	ORA UN Equity	US	USD	3.91%
JONES LANG LASALLE INC	JLL UN Equity	US	USD	3.89%
STERIS PLC	STE UN Equity	IE	USD	3.75%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	3.74%
HUMANA INC	HUM UN Equity	US	USD	3.52%

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