

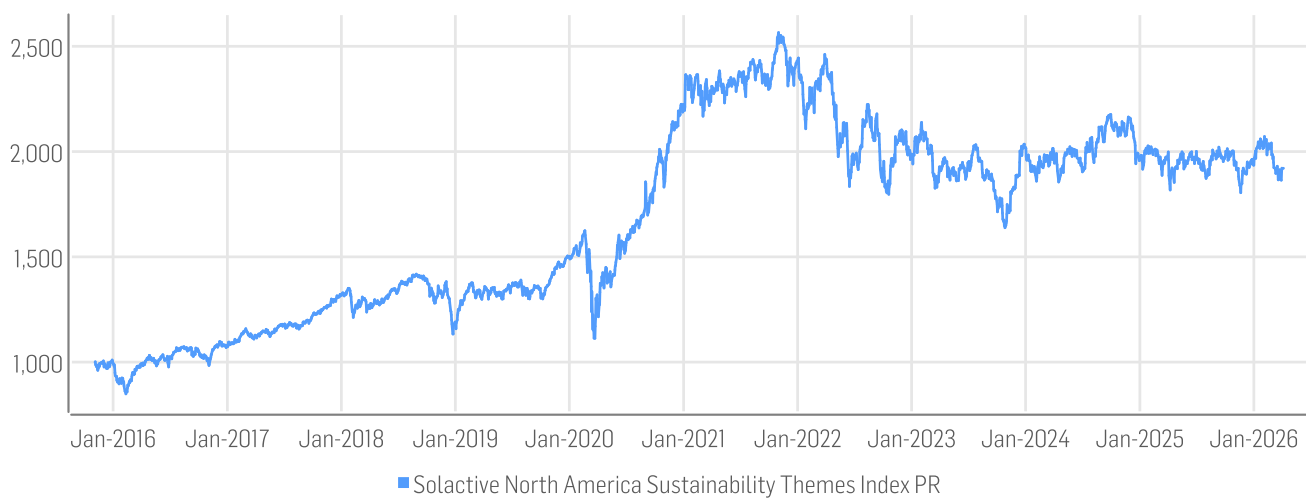
FACTSHEET - AS OF 06-Apr-2026

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	1920.73
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		

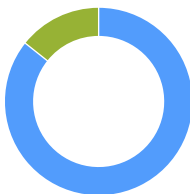
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.16%	-4.07%	-4.61%	1.10%	-0.77%	92.07%
Performance (p.a.)						6.46%
Volatility (p.a.)	15.74%	16.17%	15.25%	14.66%	16.16%	18.69%
High	1930.60	2071.69	2071.69	2071.69	2071.69	2565.50
Low	1864.04	1864.04	1804.50	1804.50	1864.04	848.98
Sharpe Ratio*	-0.36	-1.19	-0.84	-0.17	-0.40	0.15
Max. Drawdown	-3.45%	-10.02%	-10.38%	-10.72%	-10.02%	-36.15%
VaR 95 \ 99				-26.3% \ -33.7%		-29.8% \ -46.1%
CVaR 95 \ 99				-32.4% \ -39.9%		-43.4% \ -73.1%

* 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).

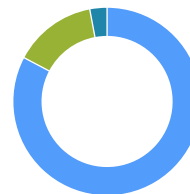
COMPOSITION BY CURRENCIES

- USD 85.7%
- CAD 14.3%



COMPOSITION BY COUNTRIES

- US 82.7%
- CA 14.3%
- IE 3.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	6.49%
SONOCO PRODUCTS CO	SON UN Equity	US	USD	4.34%
STRIDE INC	LRN UN Equity	US	USD	4.07%
COVISTA INC	CVSA UN Equity	US	USD	3.93%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	3.92%
KEYCORP	KEY UN Equity	US	USD	3.86%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	3.82%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	3.60%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	3.57%
WEYERHAEUSER CO	WY UN Equity	US	USD	3.52%

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