

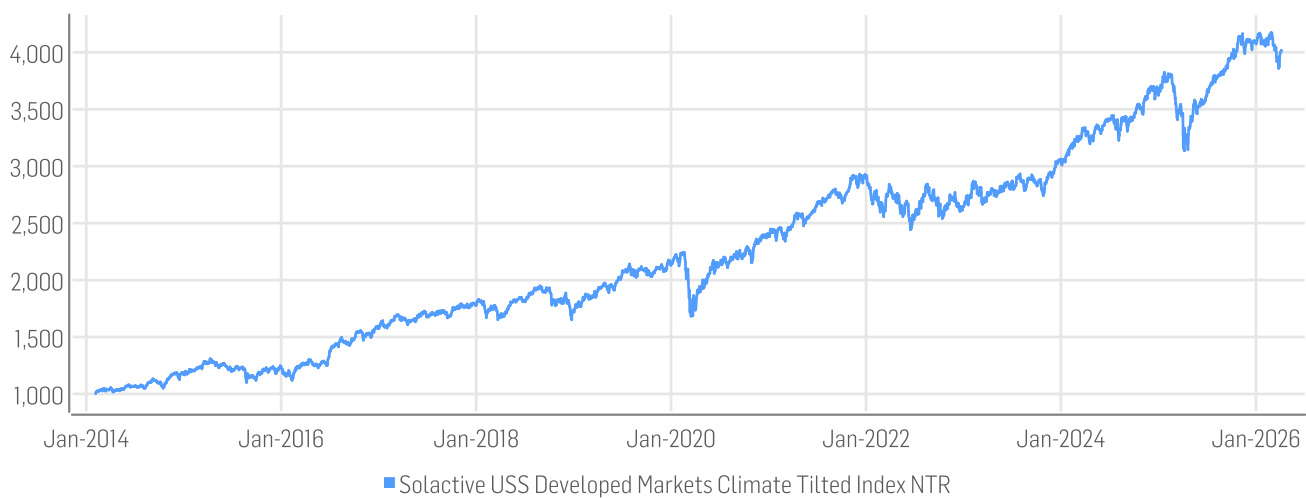
FACTSHEET - AS OF 07-Apr-2026

Solactive USS Developed Markets Climate Tilted Index NTR

DESCRIPTION

The Solactive USS Developed Markets Climate Tilted NTR Index aims to track a developed markets large & mid cap universe including only companies operating in accordance with market standards for controversial weapons. The underlying assets are selected in such a manner that the resulting portfolio's GHG emissions are reduced significantly compared to the benchmark.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEV86 / SLOEV8	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SOLUCTBN	Last Price	4011.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 05.02.2014
Index Members	1360		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.28%	-2.77%	-0.39%	22.77%	-1.66%	301.17%
Performance (p.a.)						12.10%
Volatility (p.a.)	13.25%	11.22%	10.91%	10.92%	11.00%	14.20%
High	4065.09	4174.00	4174.00	4174.00	4174.00	4174.00
Low	3858.91	3858.91	3858.91	3145.66	3858.91	1000.00
Sharpe Ratio*	-1.37	-1.29	-0.41	1.78	-0.89	0.59
Max. Drawdown	-5.07%	-7.55%	-7.55%	-7.55%	-7.55%	-25.00%
VaR 95 \ 99				-18.3% \ -28.9%		-20.7% \ -40.0%
CVaR 95 \ 99				-25.8% \ -37.2%		-33.4% \ -58.8%

* 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).

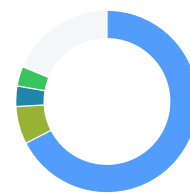
COMPOSITION BY CURRENCIES

- USD 70.2%
- EUR 8.2%
- JPY 6.7%
- CAD 3.6%
- Others 11.4%



COMPOSITION BY COUNTRIES

- US 67.4%
- JP 6.7%
- CA 3.6%
- GB 3.5%
- Others 18.8%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.34%
APPLE INC	AAPL UW Equity	US	USD	4.72%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.63%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.29%
BROADCOM INC	AVGO UW Equity	US	USD	2.00%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.98%
META PLATFORMS INC	META UW Equity	US	USD	1.60%
TESLA INC	TSLA UW Equity	US	USD	1.30%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.05%

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