

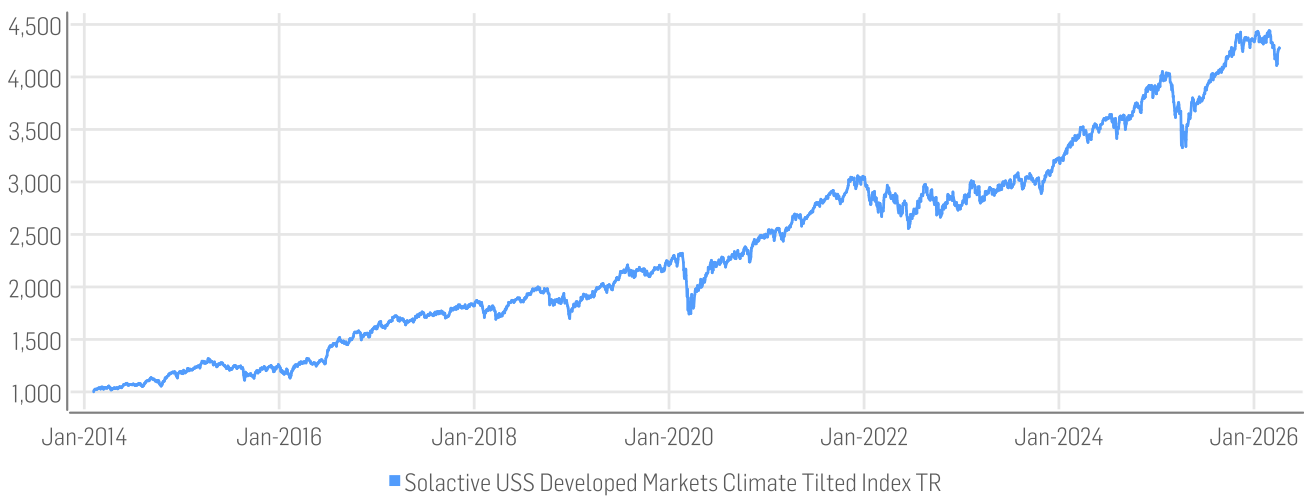
# FACTSHEET - AS OF 07-Apr-2026

## Solactive USS Developed Markets Climate Tilted Index TR

### 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	DE000SLOEV94 / SLOEV9	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SOLUCTBT Index/ .SOLUCTBT	Last Price	4272.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	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	-1.22%	-2.67%	-0.21%	23.25%	-1.55%	327.21%
Performance (p.a.)						12.68%
Volatility (p.a.)	13.25%	11.22%	10.91%	10.92%	11.00%	14.20%
High	4327.01	4442.20	4442.20	4442.20	4442.20	4442.20
Low	4108.67	4108.67	4108.67	3337.17	4108.67	1000.00
Sharpe Ratio*	-1.33	-1.26	-0.38	1.82	-0.86	0.63
Max. Drawdown	-5.05%	-7.51%	-7.51%	-7.51%	-7.51%	-24.97%
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).

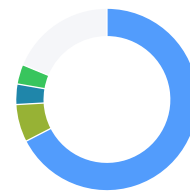
## COMPOSITION BY CURRENCIES

- 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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