

Solactive USS Developed Markets Ethically Screened Climate Tilted Index NTR

DESCRIPTION

The Solactive USS Developed Markets Ethically Screened Climate Tilted Index aims to track a developed markets large & mid cap universe including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based on fixed revenue thresholds. These activities include Fossil Fuels, Nuclear Energy, Tobacco, Pornography, Gambling, Military Equipment and others.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	SLOJC8	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/.SUESCTBN	Last Price	4085.33
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	GBP	History	Available daily back to 05.02.2014
Index Members	864		

FACTSHEET - AS OF 07-Apr-2026
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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	-3.98%	-0.91%	21.85%	-2.45%	308.53%
Performance (p.a.)						12.26%
Volatility (p.a.)	13.44%	11.84%	11.11%	10.98%	11.71%	14.48%
High	4153.30	4296.40	4296.40	4296.40	4296.40	4296.40
Low	3930.35	3930.35	3930.35	3246.34	3930.35	1000.00
Sharpe Ratio*	-1.91	-1.60	-0.50	1.68	-1.08	0.59
Max. Drawdown	-5.73%	-8.52%	-8.52%	-8.52%	-8.52%	-26.33%
VaR 95 \ 99				-20.1% \ -27.3%		-22.0% \ -40.0%
CVaR 95 \ 99				-25.5% \ -36.0%		-34.1% \ -59.7%

* 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).

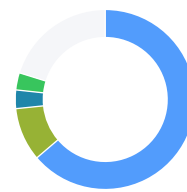
COMPOSITION BY CURRENCIES

- USD 67.7%
- JPY 9.6%
- EUR 6.5%
- CAD 3.3%
- Others 12.8%



COMPOSITION BY COUNTRIES

- US 63.8%
- JP 9.6%
- CA 3.3%
- GB 3.1%
- Others 20.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.42%
APPLE INC	AAPL UW Equity	US	USD	4.94%
BROADCOM INC	AVGO UW Equity	US	USD	2.18%
META PLATFORMS INC	META UW Equity	US	USD	1.72%
ELI LILLY & CO	LLY UN Equity	US	USD	1.13%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.12%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	0.88%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.87%
ASML HOLDING NV	ASML NA Equity	NL	EUR	0.75%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.72%

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