

FACTSHEET - AS OF 30-Apr-2025

Solactive USS Developed Markets Ethically Screened CTB Index NTR

DESCRIPTION

The Solactive USS Developed Markets Ethically Screened CTB 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. The series operates in line with the regulations laid out for EU Climate Transition Benchmarks (EU CTB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. The Index is calculated as a NTR version in GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0JC8	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SUESCTBN	Last Price	3465.94
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	894		

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.26%	-11.01%	-3.36%	2.19%	-6.75%	246.59%
Performance (p.a.)						11.70%
Volatility (p.a.)	34.24%	22.85%	18.03%	14.75%	20.56%	14.77%
High	3564.45	3921.17	3921.17	3921.17	3921.17	3921.17
Low	3223.45	3223.45	3223.45	3223.45	3223.45	1000.00
Sharpe Ratio*	-0.84	-1.85	-0.62	-0.15	-1.15	0.49
Max. Drawdown	-9.57%	-17.79%	-17.79%	-17.79%	-17.79%	-26.33%
VaR 95 \ 99				-22.0% \ -47.1%		-22.3% \ -40.8%
CVaR 95 \ 99				-38.9% \ -71.7%		-35.0% \ -61.0%

* 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).

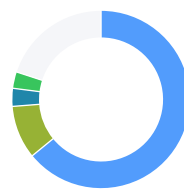
COMPOSITION BY CURRENCIES

- USD 67.8%
- JPY 9.7%
- EUR 6.7%
- GBp 3.1%
- Others 12.7%



COMPOSITION BY COUNTRIES

- US 64.1%
- JP 9.7%
- GB 3.3%
- CA 3.0%
- Others 20.0%



TOP COMPONENTS AS OF 30-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.74%
NVIDIA CORP	NVDA UW Equity	US	USD	3.98%
META PLATFORMS INC	META UW Equity	US	USD	1.88%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.48%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.35%
ELI LILLY & CO	LLY UN Equity	US	USD	1.24%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.10%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.97%
NETFLIX INC	NFLX UW Equity	US	USD	0.85%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.77%

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