

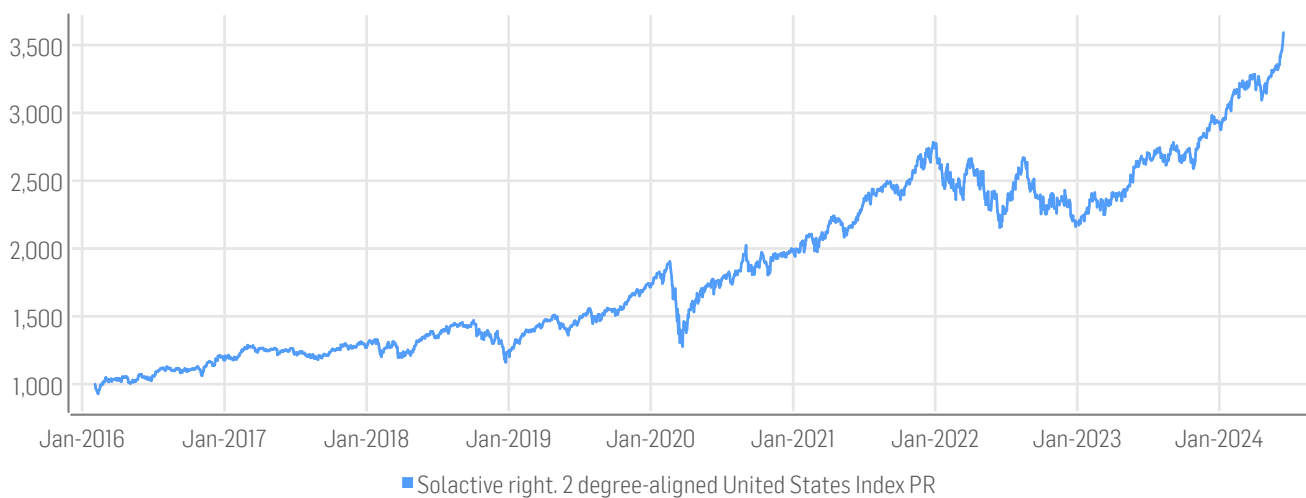
FACTSHEET - AS OF 14-Jun-2024

Solactive right. 2 degree-aligned United States Index PR

DESCRIPTION

Representation of United States securities that are aligned with a 2°C scenario. The securities in the Index exhibit Baseline XDC's less than or equal to their sector-specific Target XDC's and therefore the Index caps climate change to no more than 2°C by 2050. The index is calculated as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCLH2 / SLOCLH	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	/ .S2DSUSP	Last Price	3592.67
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.02.2016
Index Members	137		

STATISTICS

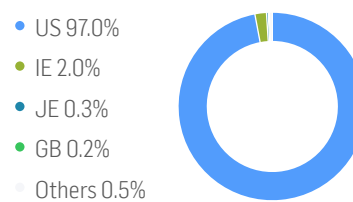
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.39%	12.66%	21.29%	35.21%	22.49%	259.27%
Performance (p.a.)						16.53%
Volatility (p.a.)	10.05%	13.02%	13.30%	13.51%	13.45%	20.68%
High	3592.67	3592.67	3592.67	3592.67	3592.67	3592.67
Low	3297.28	3094.59	2875.31	2590.70	2875.31	927.95
Sharpe Ratio*	16.22	4.50	3.33	2.38	3.85	0.62
Max. Drawdown	-1.12%	-5.79%	-5.79%	-6.88%	-5.79%	-32.90%
VaR 95 \ 99				-23.4% \ -27.0%		-29.8% \ -62.9%
CVaR 95 \ 99				-25.7% \ -29.2%		-50.3% \ -84.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 14-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	17.00%
NVIDIA CORP	NVDA UW Equity	US	USD	16.89%
AMAZON.COM INC	AMZN UW Equity	US	USD	8.93%
BROADCOM INC	AVGO UW Equity	US	USD	4.30%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.03%
TESLA INC	TSLA UW Equity	US	USD	2.64%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.49%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.31%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.01%
HOME DEPOT INC	HD UN Equity	US	USD	1.88%

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