

# FACTSHEET - AS OF 06-Jun-2025

## 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	3679.38
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	133		

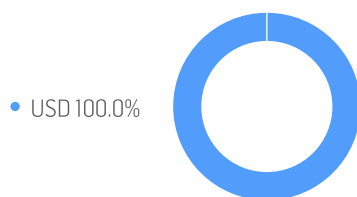
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## STATISTICS

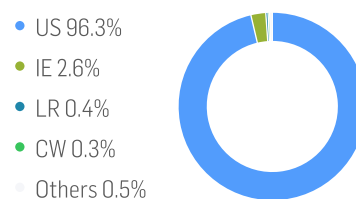
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.42%	-2.05%	-11.32%	5.24%	-11.46%	267.94%
Performance (p.a.)						14.97%
Volatility (p.a.)	25.14%	38.94%	31.02%	26.11%	32.48%	21.32%
High	3747.98	3768.49	4278.89	4278.89	4254.57	4278.89
Low	3425.20	3090.51	3090.51	3090.51	3090.51	927.95
Sharpe Ratio*	5.45	-0.26	-0.77	0.12	-0.83	0.60
Max. Drawdown	-5.39%	-17.99%	-27.77%	-27.77%	-27.36%	-32.90%
VaR 95 \ 99				-43.3% \ -85.7%		-32.1% \ -64.1%
CVaR 95 \ 99				-67.2% \ -110.9%		-52.7% \ -86.8%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	19.21%
APPLE INC	AAPL UW Equity	US	USD	17.10%
BROADCOM INC	AVGO UW Equity	US	USD	6.53%
TESLA INC	TSLA UW Equity	US	USD	4.74%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.66%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.74%
ORACLE CORP	ORCL UN Equity	US	USD	1.63%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.62%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.59%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.51%

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