

## FACTSHEET - AS OF 05-Jul-2022

# 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	2334.93
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	113		

## STATISTICS

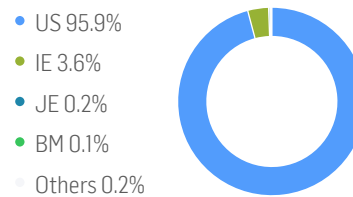
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.32%	-10.38%	-12.40%	-1.92%	-14.79%	133.49%
Performance (p.a.)						14.13%
Volatility (p.a.)	29.63%	30.61%	28.41%	23.09%	28.30%	21.46%
High	2401.57	2620.97	2665.53	2783.05	2774.27	2783.05
Low	2154.87	2154.87	2154.87	2154.87	2154.87	927.95
Sharpe Ratio*	-0.49	-1.15	-0.81	-0.06	-0.93	0.69
Max. Drawdown	-10.27%	-17.78%	-19.16%	-22.57%	-22.33%	-32.90%
VaR 95 \ 99				-41.4% \ -67.6%		-32.9% \ -65.0%
CVaR 95 \ 99				-55.6% \ -70.4%		-53.9% \ -90.3%

\* 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 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	20.10%
MICROSOFT CORP	MSFT UW Equity	US	USD	16.91%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	4.12%
NVIDIA CORP	NVDA UW Equity	US	USD	3.66%
META PLATFORMS INC	META UW Equity	US	USD	3.36%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.88%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.39%
ABBVIE INC	ABBV UN Equity	US	USD	2.36%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	1.85%
BROADCOM INC	AVGO UW Equity	US	USD	1.63%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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