

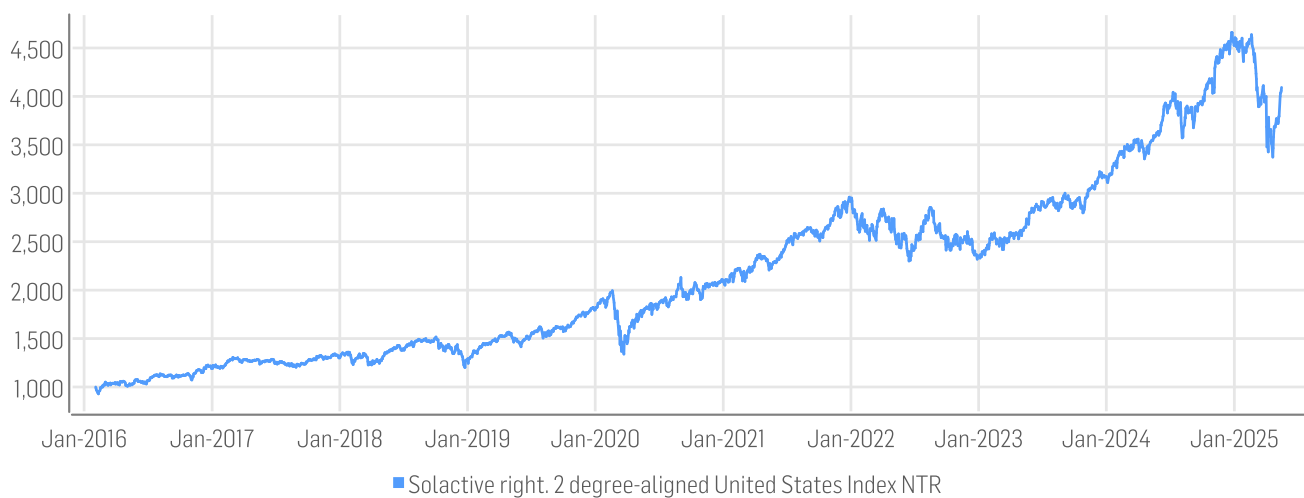
FACTSHEET - AS OF 16-May-2025

Solactive right. 2 degree-aligned United States Index NTR

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 an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

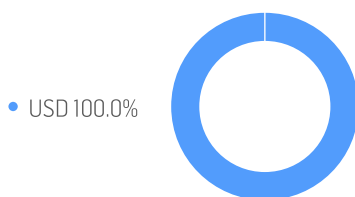
ISIN / WKN	DE000SLOCLJ8 / SLOCLJ	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	/ .S2DSUSN	Last Price	4092.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.02.2016
Index Members	133		

STATISTICS

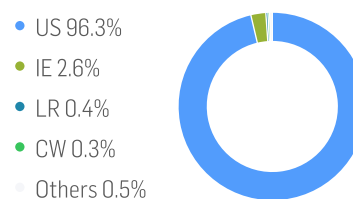
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	15.73%	-10.61%	-5.74%	13.64%	-9.57%	309.29%
Performance (p.a.)						16.40%
Volatility (p.a.)	30.36%	39.39%	30.52%	25.74%	33.91%	21.33%
High	4092.88	4637.65	4659.41	4659.41	4637.65	4659.41
Low	3373.13	3373.13	3373.13	3373.13	3373.13	928.62
Sharpe Ratio*	16.13	-0.98	-0.44	0.45	-0.76	0.67
Max. Drawdown	-4.62%	-27.27%	-27.61%	-27.61%	-27.27%	-32.84%
VaR 95 \ 99				-43.3% \ -85.6%		-30.8% \ -64.0%
CVaR 95 \ 99				-67.1% \ -110.8%		-52.5% \ -86.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	18.39%
APPLE INC	AAPL UW Equity	US	USD	17.76%
BROADCOM INC	AVGO UW Equity	US	USD	6.06%
TESLA INC	TSLA UW Equity	US	USD	5.64%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.62%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.71%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.53%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.52%
ORACLE CORP	ORCL UN Equity	US	USD	1.51%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.46%

DISCLAIMER

© Solactive AG, 2025. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.