

## FACTSHEET - AS OF 27-Mar-2023

# Solactive right. 2 degree-aligned United States Index TR

### 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 TR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCLK6 / SLOCLK	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	/ .S2DSUST	Last Price	2597.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	136		

## STATISTICS

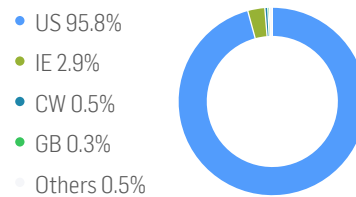
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.92%	7.54%	-1.53%	-9.52%	7.28%	159.75%
Performance (p.a.)						14.30%
Volatility (p.a.)	20.74%	18.33%	23.65%	25.25%	18.25%	21.64%
High	2620.70	2671.04	2681.81	2935.35	2671.04	3038.92
Low	2493.62	2389.00	2389.00	2364.89	2401.21	928.90
Sharpe Ratio*	0.43	1.71	-0.25	-0.50	1.72	0.53
Max. Drawdown	-4.72%	-6.64%	-10.92%	-18.89%	-6.64%	-32.82%
VaR 95 \ 99				-43.7% \ -67.1%		-33.0% \ -64.9%
CVaR 95 \ 99				-58.4% \ -67.8%		-53.4% \ -87.6%

\* 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 27-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	18.98%
MICROSOFT CORP	MSFT UW Equity	US	USD	15.31%
AMAZON.COM INC	AMZN UW Equity	US	USD	6.58%
NVIDIA CORP	NVDA UW Equity	US	USD	4.72%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	3.39%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.71%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.26%
ABBVIE INC	ABBV UN Equity	US	USD	2.10%
BROADCOM INC	AVGO UW Equity	US	USD	1.93%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	1.36%

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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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