

FACTSHEET - AS OF 06-Apr-2026

Solactive right. 2 degree-aligned Developed Markets Index NTR

DESCRIPTION

Representation of Developed Markets 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	DE000SLOCLF6 / SLOCLF	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	/ .S2DSDMN	Last Price	3574.92
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	462		

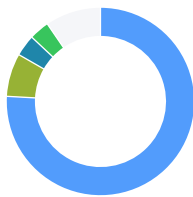
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.31%	-4.31%	-3.29%	20.38%	-2.82%	257.49%
Performance (p.a.)						13.34%
Volatility (p.a.)	14.92%	14.05%	13.60%	13.74%	13.81%	17.20%
High	3645.57	3759.62	3784.05	3784.05	3759.62	3784.05
Low	3453.27	3453.27	3453.27	2850.80	3453.27	927.28
Sharpe Ratio*	-1.12	-1.30	-0.63	1.37	-0.89	0.66
Max. Drawdown	-5.27%	-8.15%	-8.74%	-8.74%	-8.15%	-33.31%
VaR 95 \ 99				-20.5% \ -44.9%		-25.4% \ -50.6%
CVaR 95 \ 99				-34.1% \ -47.0%		-42.6% \ -73.0%

* 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).

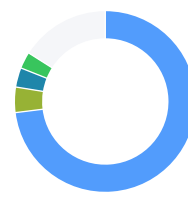
COMPOSITION BY CURRENCIES

- USD 75.9%
- EUR 7.4%
- CHF 3.7%
- JPY 3.5%
- Others 9.6%



COMPOSITION BY COUNTRIES

- US 73.0%
- CH 4.5%
- JP 3.5%
- GB 3.0%
- Others 16.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	14.63%
APPLE INC	AAPL UW Equity	US	USD	13.14%
AMAZON.COM INC	AMZN UW Equity	US	USD	7.17%
TESLA INC	TSLA UW Equity	US	USD	3.60%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.05%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.80%
NETFLIX INC	NFLX UW Equity	US	USD	1.59%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.41%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.12%
GE AEROSPACE	GE UN Equity	US	USD	1.07%

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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

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