

FACTSHEET - AS OF 07-Apr-2026

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	3998.53
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	132		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.14%	-5.86%	-5.81%	20.52%	-4.72%	299.85%
Performance (p.a.)						14.59%
Volatility (p.a.)	17.25%	17.20%	16.50%	17.31%	16.76%	20.88%
High	4121.80	4276.20	4378.52	4378.52	4276.20	4378.52
Low	3882.48	3882.48	3882.48	3090.51	3882.48	927.95
Sharpe Ratio*	-1.45	-1.38	-0.81	1.09	-1.11	0.61
Max. Drawdown	-5.81%	-9.21%	-11.33%	-11.33%	-9.21%	-32.90%
VaR 95 \ 99				-26.4% \ -54.5%		-30.2% \ -62.9%
CVaR 95 \ 99				-42.6% \ -60.9%		-51.4% \ -85.0%

* 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).

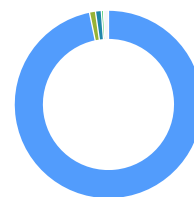
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 96.8%
• CH 1.0%
• IE 1.0%
• CW 0.4%
• Others 0.9%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	19.51%
APPLE INC	AAPL UW Equity	US	USD	17.11%
AMAZON.COM INC	AMZN UW Equity	US	USD	9.58%
TESLA INC	TSLA UW Equity	US	USD	4.71%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.70%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.39%
NETFLIX INC	NFLX UW Equity	US	USD	2.12%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.86%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.50%
GE AEROSPACE	GE UN Equity	US	USD	1.42%

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