

## FACTSHEET - AS OF 07-Apr-2026

# 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	4390.74
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	132		

## STATISTICS

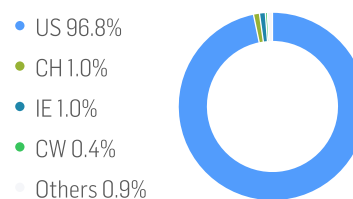
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.08%	-5.72%	-5.54%	21.26%	-4.56%	339.07%
Performance (p.a.)						15.65%
Volatility (p.a.)	17.26%	17.21%	16.50%	17.32%	16.76%	20.88%
High	4524.01	4688.87	4794.80	4794.80	4688.87	4794.80
Low	4262.68	4262.68	4262.68	3373.13	4262.68	928.62
Sharpe Ratio*	-1.42	-1.35	-0.78	1.14	-1.08	0.66
Max. Drawdown	-5.78%	-9.09%	-11.10%	-11.10%	-9.09%	-32.84%
VaR 95 \ 99				-26.4% \ -54.5%		-30.2% \ -62.9%
CVaR 95 \ 99				-42.6% \ -60.9%		-51.4% \ -84.9%

\* 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 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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