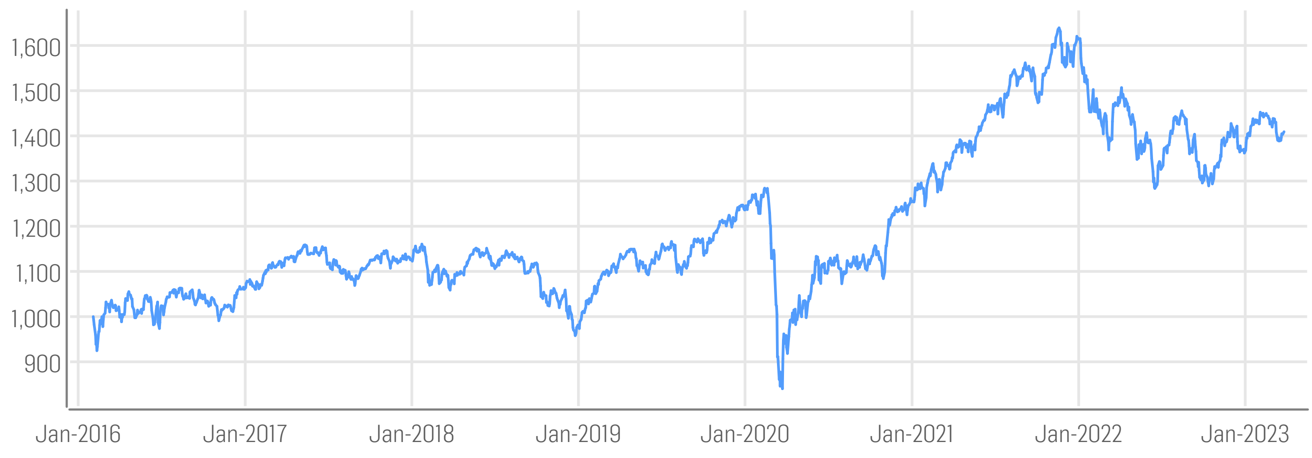
FACTSHEET - AS OF 27-Mar-2023
Solactive right. 2 degree-aligned Developed Markets ex United States Index PR

DESCRIPTION

Representation of Developed Markets ex 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	DE000SLOCLL4 / SLOCLL	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	/ .S2DSXUP	Last Price	1409.06
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	348		

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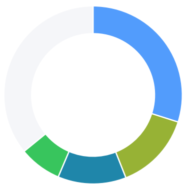
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.19%	2.93%	7.45%	-4.54%	3.47%	40.91%
Performance (p.a.)						4.92%
Volatility (p.a.)	9.52%	8.23%	10.51%	12.33%	8.42%	13.84%
High	1438.37	1452.31	1452.31	1506.73	1452.31	1639.00
Low	1388.63	1361.82	1289.32	1283.60	1361.82	840.42
Sharpe Ratio*	-1.73	1.16	1.22	-0.61	1.48	0.15
Max. Drawdown	-3.46%	-4.38%	-4.59%	-14.81%	-4.38%	-34.55%
VaR 95 \ 99				-20.8% \ -34.8%		-20.7% \ -39.0%
CVaR 95 \ 99				-28.7% \ -39.7%		-34.3% \ -62.2%

* 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

- EUR 29.9%
- GBP 14.1%
- JPY 12.4%
- CHF 7.7%
- Others 35.9%



COMPOSITION BY COUNTRIES

- FR 15.4%
- GB 13.1%
- JP 12.4%
- CH 7.7%
- Others 51.5%

TOP COMPONENTS AS OF 27-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.01%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.57%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.97%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.59%
AIA GROUP LTD	1299 HK Equity	HK	HKD	2.43%
L OREAL SA	OR FP Equity	FR	EUR	2.10%
DIAGEO PLC	DGE LN Equity	GB	GBP	2.01%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.75%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	1.60%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	1.50%

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