

Solactive right. 2 degree-aligned Developed Markets ex United States Index NTR

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 an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCLM2 / SLOCLM	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	/ .S2DSXUN	Last Price	1545.87
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	222		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.20%	3.20%	13.97%	33.76%	9.07%	54.59%
Performance (p.a.)	-	-	-	-	-	8.61%
Volatility (p.a.)	11.85%	11.16%	10.72%	13.93%	11.36%	14.18%
High	1582.88	1582.88	1582.88	1582.88	1582.88	1582.88
Low	1545.87	1443.06	1375.67	1155.67	1407.05	925.01
Sharpe Ratio	-1.11	1.27	2.89	2.50	2.41	0.64
Max. Drawdown	-2.34%	-4.65%	-4.65%	-6.25%	-4.65%	-34.43%
VaR 95 \ 99				-23.3% \ -32.5%		-19.4% \ -40.0%
CVaR 95 \ 99				-31.0% \ -47.6%		-35.9% \ -69.9%

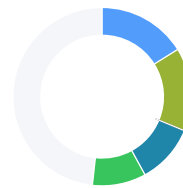
Composition by Currencies

- EUR 37.6%
- JPY 16.1%
- GBP 11.1%
- CHF 9.4%
- Others 25.8%



Composition by Countries

- JP 16.1%
- FR 15.1%
- GB 10.8%
- NL 9.7%
- Others 48.3%



TOP COMPONENTS AS OF 13-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.02%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	5.49%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.56%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.01%
SHOPIFY INC	SHOP CT Equity	CA	CAD	2.77%
DIAGEO PLC	DGE LN Equity	GB	GBP	2.55%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.14%
L OREAL SA	OR FP Equity	FR	EUR	2.09%
DAIMLER AG	DAI GY Equity	DE	EUR	1.71%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	1.65%

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