

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

### 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 TR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCLN0 / SLOCLN	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	/ .S2DSXUT	Last Price	1714.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	348		

FACTSHEET - AS OF 27-Mar-2023

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.84%	3.51%	8.53%	-2.60%	3.98%	71.41%
Performance (p.a.)						7.84%
Volatility (p.a.)	9.67%	8.27%	10.48%	12.33%	8.46%	13.85%
High	1744.11	1758.86	1758.86	1796.38	1758.86	1937.49
Low	1684.77	1648.46	1556.06	1539.43	1648.46	925.01
Sharpe Ratio*	-1.31	1.47	1.45	-0.45	1.76	0.36
Max. Drawdown	-3.40%	-4.21%	-4.47%	-14.30%	-4.21%	-34.41%
VaR 95 \ 99				-20.8% \ -34.8%		-20.7% \ -39.0%
CVaR 95 \ 99				-28.6% \ -39.7%		-34.3% \ -62.1%

\* 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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