

# 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	1651.79
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	330		

FACTSHEET - AS OF 07-Apr-2026  
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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.07%	-2.39%	0.42%	13.58%	-0.50%	65.18%
Performance (p.a.)						5.06%
Volatility (p.a.)	14.38%	11.40%	10.10%	8.96%	11.25%	13.00%
High	1688.96	1752.50	1752.50	1752.50	1752.50	1752.50
Low	1605.59	1605.59	1605.59	1484.72	1605.59	840.42
Sharpe Ratio*	-1.70	-0.99	-0.11	1.32	-0.34	0.24
Max. Drawdown	-4.94%	-8.38%	-8.38%	-8.38%	-8.38%	-34.55%
VaR 95 \ 99				-12.4% \ -23.2%		-19.4% \ -38.6%
CVaR 95 \ 99				-20.0% \ -36.2%		-32.5% \ -59.0%

\* 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

- EUR 30.2%
- CHF 14.9%
- JPY 14.2%
- GBp 11.3%
- Others 29.4%



## COMPOSITION BY COUNTRIES

- CH 15.1%
- JP 14.2%
- GB 11.9%
- CA 10.2%
- Others 48.7%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	3.95%
NESTLE SA	NESN SE Equity	CH	CHF	3.64%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.68%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.09%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.01%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.81%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.78%
UBS GROUP AG	UBSG SE Equity	CH	CHF	1.77%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	1.75%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.66%

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