

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	2077.82
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	330		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.62%	-1.85%	1.30%	16.14%	0.06%	107.78%
Performance (p.a.)						7.45%
Volatility (p.a.)	14.38%	11.39%	10.09%	8.97%	11.24%	13.01%
High	2115.24	2194.03	2194.03	2194.03	2194.03	2194.03
Low	2013.78	2013.78	2008.48	1826.46	2013.78	925.01
Sharpe Ratio*	-1.39	-0.81	0.07	1.61	-0.15	0.42
Max. Drawdown	-4.80%	-8.22%	-8.22%	-8.22%	-8.22%	-34.43%
VaR 95 \ 99				-12.3% \ -23.2%		-19.3% \ -38.5%
CVaR 95 \ 99				-19.9% \ -36.2%		-32.4% \ -58.9%

* 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).

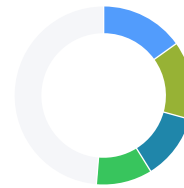
COMPOSITION BY CURRENCIES

- 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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