

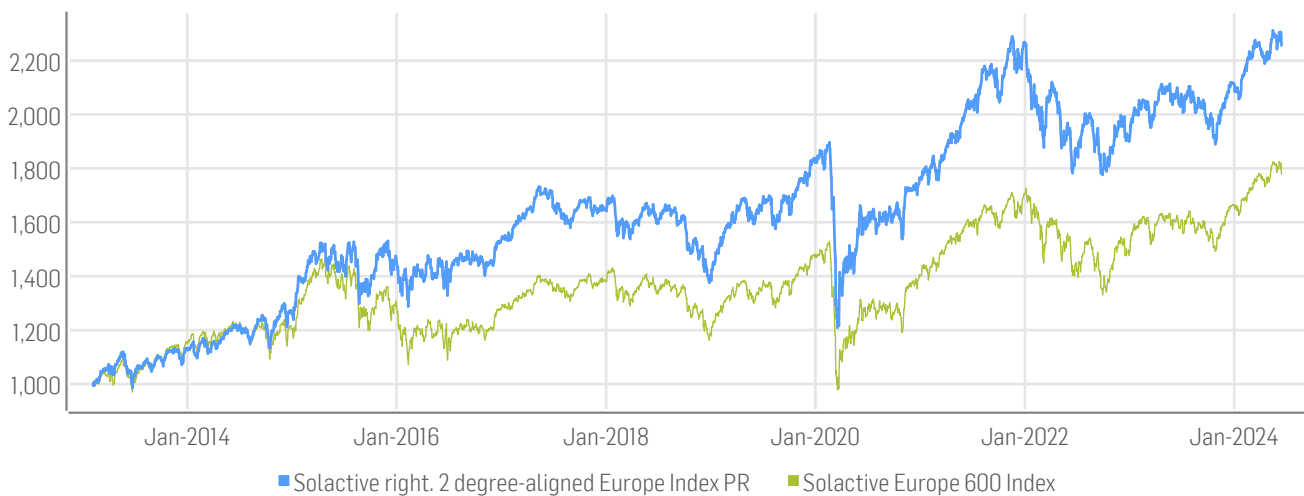
# FACTSHEET - AS OF 14-Jun-2024

## Solactive right. 2 degree-aligned Europe Index PR

### DESCRIPTION

Representation of European securities within the Solactive Europe 600 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	DE000SLOB806 / SLOB80	Base Value / Base Date	1000 Points / 06.02.2013
Bloomberg / Reuters	/ .S2DSEUP	Last Price	2255.63
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 06.02.2013
Index Members	230		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.41%	-0.12%	7.00%	9.36%	6.55%	125.56%
Performance (p.a.)						7.43%
Volatility (p.a.)	10.39%	9.30%	9.17%	10.53%	9.45%	15.75%
High	2311.38	2311.38	2311.38	2311.38	2311.38	2311.38
Low	2242.52	2189.24	2057.05	1889.93	2057.05	987.31
Sharpe Ratio*	-2.83	-0.45	1.21	0.56	1.18	0.24
Max. Drawdown	-2.98%	-3.45%	-3.80%	-10.18%	-3.80%	-36.23%
VaR 95 \ 99				-18.2% \ -24.3%		-24.0% \ -45.4%
CVaR 95 \ 99				-22.5% \ -32.3%		-38.3% \ -65.7%

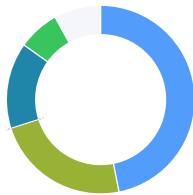
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## STATISTICS - GBS - Solactive Europe 600 Index

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.55%	1.38%	7.34%	11.12%	6.71%	77.79%
Performance (p.a.)						5.20%
Volatility (p.a.)	10.06%	9.36%	8.66%	9.85%	8.87%	16.16%
High	1525.21	1525.21	1525.21	1525.21	1525.21	1525.21
Low	1485.45	1447.19	1357.94	1247.31	1357.94	811.22
Sharpe Ratio*	-3.05	0.22	1.36	0.77	1.30	0.10
Max. Drawdown	-2.61%	-2.80%	-2.80%	-9.06%	-2.80%	-35.98%
VaR 95 \ 99				-16.8% \ -21.9%		-24.8% \ -50.3%
CVaR 95 \ 99				-21.3% \ -31.2%		-40.3% \ -69.2%

## COMPOSITION BY CURRENCIES

- EUR 46.9%
- GBP 23.2%
- DKK 14.8%
- SEK 7.1%
- Others 8.0%



## COMPOSITION BY COUNTRIES

- FR 23.0%
- GB 21.8%
- DK 14.8%
- SE 7.1%
- Others 33.3%



## TOP COMPONENTS AS OF 14-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	12.01%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	5.27%
UNILEVER PLC	ULVR LN Equity	GB	GBP	3.74%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.39%
L OREAL SA	OR FP Equity	FR	EUR	2.81%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.00%
DIAGEO PLC	DGE LN Equity	GB	GBP	1.96%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.95%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	1.66%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	1.64%

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