

# FACTSHEET - AS OF 09-May-2025

## 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	2204.28
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	226		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.30%	-3.13%	1.77%	-3.95%	2.75%	120.43%
Performance (p.a.)						6.66%
Volatility (p.a.)	18.80%	20.27%	16.20%	13.94%	17.60%	15.65%
High	2207.37	2355.31	2355.31	2355.31	2355.31	2355.31
Low	1962.83	1962.83	1962.83	1962.83	1962.83	987.31
Sharpe Ratio*	16.41	-0.71	0.09	-0.44	0.33	0.29
Max. Drawdown	-0.60%	-16.66%	-16.66%	-16.66%	-16.66%	-36.23%
VaR 95 \ 99				-24.0% \ -52.9%		-24.1% \ -46.0%
CVaR 95 \ 99				-39.3% \ -71.9%		-38.4% \ -66.3%

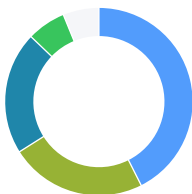
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	14.54%	-0.87%	6.20%	3.02%	6.58%	86.87%
Performance (p.a.)						5.24%
Volatility (p.a.)	22.48%	23.19%	18.06%	14.98%	20.08%	16.10%
High	1561.34	1635.00	1635.00	1635.00	1635.00	1635.00
Low	1363.16	1363.16	1363.16	1363.16	1363.16	811.22
Sharpe Ratio*	18.68	-0.24	0.60	0.06	0.88	0.19
Max. Drawdown	-0.72%	-16.63%	-16.63%	-16.63%	-16.63%	-35.98%
VaR 95 \ 99				-21.1% \ -56.1%		-24.8% \ -50.3%
CVaR 95 \ 99				-41.5% \ -77.2%		-40.5% \ -69.3%

## COMPOSITION BY CURRENCIES

- EUR 42.6%
- CHF 23.5%
- GBp 21.1%
- DKK 6.7%
- Others 6.2%



## COMPOSITION BY COUNTRIES

- CH 23.5%
- GB 20.9%
- FR 17.2%
- DE 10.1%
- Others 28.4%



## TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	6.50%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	5.13%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.96%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.40%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.79%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.40%
RELX PLC	REL LN Equity	GB	GBp	2.32%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	2.17%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.10%
RHEINMETALL AG	RHM GY Equity	DE	EUR	1.98%

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