

FACTSHEET - AS OF 20-Mar-2023

Solactive right. 2 degree-aligned Europe Index NTR

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 NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB814 / SLOB81	Base Value / Base Date	1000 Points / 06.02.2013
Bloomberg / Reuters	/ .S2DSEUN	Last Price	2491.68
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 06.02.2013
Index Members	231		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.63%	4.15%	7.24%	-1.98%	4.20%	149.17%
Performance (p.a.)						9.45%
Volatility (p.a.)	15.73%	12.99%	14.71%	15.52%	13.25%	16.28%
High	2585.28	2587.63	2587.63	2632.91	2587.63	2826.23
Low	2460.74	2391.19	2231.02	2227.75	2391.19	994.36
Sharpe Ratio*	-2.46	1.19	0.87	-0.28	1.38	0.43
Max. Drawdown	-4.83%	-4.90%	-4.90%	-15.39%	-4.90%	-36.15%
VaR 95 \ 99				-26.5% \ -39.8%		-25.0% \ -47.2%
CVaR 95 \ 99				-34.5% \ -44.5%		-39.8% \ -67.9%

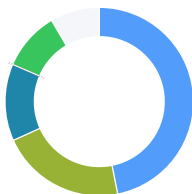
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

STATISTICS - GBS - Solactive Europe 600 Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.97%	4.41%	9.13%	-0.68%	4.25%	99.63%
Performance (p.a.)						7.07%
Volatility (p.a.)	18.35%	14.23%	15.42%	16.49%	14.42%	16.75%
High	2127.45	2129.99	2129.99	2129.99	2129.99	2205.97
Low	1999.99	1935.24	1741.33	1741.33	1938.20	1002.00
Sharpe Ratio*	-2.65	1.18	1.10	-0.19	1.28	0.28
Max. Drawdown	-5.99%	-6.10%	-6.10%	-16.19%	-6.10%	-35.80%
VaR 95 \ 99				-27.7% \ -45.4%		-25.6% \ -51.0%
CVaR 95 \ 99				-38.1% \ -46.6%		-41.8% \ -71.2%

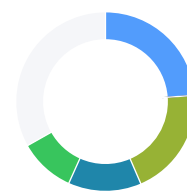
COMPOSITION BY CURRENCIES

- EUR 46.9%
- GBP 21.4%
- CHF 13.2%
- DKK 10.1%
- Others 8.5%



COMPOSITION BY COUNTRIES

- FR 23.9%
- GB 19.6%
- CH 13.2%
- DK 10.1%
- Others 33.2%



TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.67%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	6.46%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	5.77%
UNILEVER PLC	ULVR LN Equity	GB	GBP	3.62%
L OREAL SA	OR FP Equity	FR	EUR	2.91%
DIAGEO PLC	DGE LN Equity	GB	GBP	2.85%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.47%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.36%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.87%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	1.78%

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