

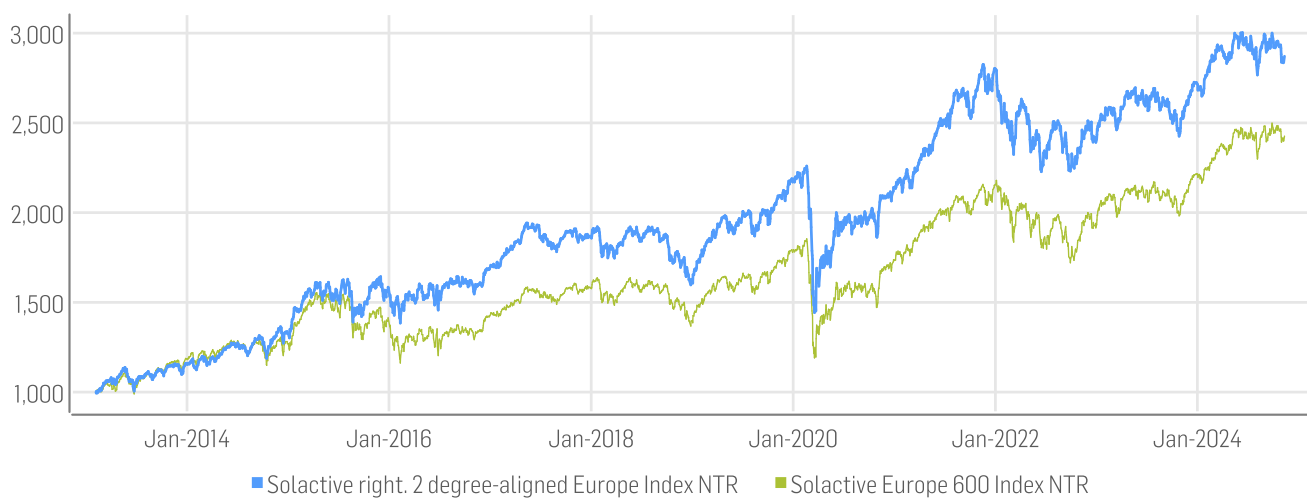
FACTSHEET - AS OF 11-Nov-2024

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	2871.37
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	228		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.41%	0.58%	-4.29%	10.84%	5.39%	187.14%
Performance (p.a.)						9.38%
Volatility (p.a.)	10.71%	10.66%	11.40%	10.19%	10.54%	15.63%
High	2955.65	3000.55	3003.47	3003.47	3003.47	3003.47
Low	2834.48	2834.48	2766.62	2590.44	2648.84	994.36
Sharpe Ratio*	-2.70	-0.08	-1.03	0.77	0.29	0.40
Max. Drawdown	-4.10%	-5.53%	-7.89%	-7.89%	-7.89%	-36.15%
VaR 95 \ 99				-17.3% \ -28.1%		-23.7% \ -44.6%
CVaR 95 \ 99				-23.2% \ -35.9%		-37.9% \ -65.0%

* 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).

STATISTICS - GBS - Solactive Europe 600 Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.77%	2.46%	-1.48%	15.21%	9.45%	142.66%
Performance (p.a.)						7.83%
Volatility (p.a.)	10.81%	10.68%	11.51%	10.04%	10.40%	16.02%
High	2515.01	2528.83	2528.83	2528.83	2528.83	2528.83
Low	2421.35	2396.95	2326.39	2131.75	2190.04	1002.00
Sharpe Ratio*	-2.10	0.68	-0.53	1.22	0.75	0.29
Max. Drawdown	-3.72%	-4.25%	-7.11%	-7.11%	-7.11%	-35.80%
VaR 95 \ 99				-15.8% \ -24.0%		-24.6% \ -49.6%
CVaR 95 \ 99				-22.9% \ -39.6%		-39.8% \ -68.3%

COMPOSITION BY CURRENCIES

- EUR 40.3%
- CHF 22.7%
- GBp 20.6%
- DKK 10.8%
- Others 5.6%



COMPOSITION BY COUNTRIES

- CH 22.7%
- GB 20.4%
- FR 17.8%
- DK 10.8%
- Others 28.4%



TOP COMPONENTS AS OF 11-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	8.66%
NESTLE SA	NESN SE Equity	CH	CHF	5.85%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	5.27%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.11%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.38%
RELX PLC	REL LN Equity	GB	GBp	2.20%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.05%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	1.79%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	1.77%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.76%

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