

# FACTSHEET - AS OF 17-May-2021

## 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	2371.37
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	148		

## STATISTICS

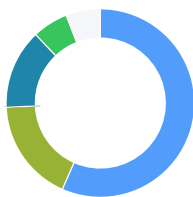
	30D	90D	180D	360D	YTD	Since Inception
Performance	0.72%	6.00%	13.32%	32.26%	11.31%	137.14%
Performance (p.a.)	-	-	-	-	-	11.00%
Volatility (p.a.)	14.51%	12.25%	11.43%	15.93%	11.89%	16.30%
High	2376.61	2376.61	2376.61	2376.61	2376.61	2376.61
Low	2316.34	2137.14	2064.55	1793.02	2113.02	994.36
Sharpe Ratio	0.67	2.22	2.58	2.09	2.82	0.70
Max. Drawdown	-1.94%	-4.47%	-4.63%	-8.03%	-4.63%	-36.15%
VaR 95 \ 99				-23.6% \ -44.1%		-23.9% \ -49.8%
CVaR 95 \ 99				-37.5% \ -56.0%		-40.3% \ -71.5%

## STATISTICS - GBS - Solactive Europe 600 Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.48%	6.62%	14.96%	32.86%	11.94%	93.91%
Performance (p.a.)	-	-	-	-	-	8.33%
Volatility (p.a.)	14.64%	12.19%	12.00%	16.34%	12.08%	16.82%
High	1975.64	1975.64	1975.64	1975.64	1975.64	1975.64
Low	1916.30	1781.25	1694.21	1477.16	1736.17	1002.00
Sharpe Ratio	0.45	2.48	2.77	2.07	2.95	0.52
Max. Drawdown	-2.00%	-3.23%	-3.94%	-9.05%	-3.94%	-35.80%
VaR 95 \ 99				-26.5% \ -47.5%		-24.8% \ -51.0%
CVaR 95 \ 99				-38.9% \ -59.8%		-42.2% \ -73.8%

## Composition by Currencies

- EUR 56.6%
- GBP 17.7%
- CHF 13.7%
- DKK 6.1%
- Others 5.9%



## Composition by Countries

- FR 22.6%
- GB 16.4%
- CH 13.5%
- NL 13.0%
- Others 34.6%



## TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.50%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	7.75%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	6.44%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.33%
DIAGEO PLC	DGE LN Equity	GB	GBP	3.62%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.98%
L OREAL SA	OR FP Equity	FR	EUR	2.96%
DAIMLER AG	DAI GY Equity	DE	EUR	2.45%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	2.07%
ADIDAS AG	ADS GY Equity	DE	EUR	2.06%

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