

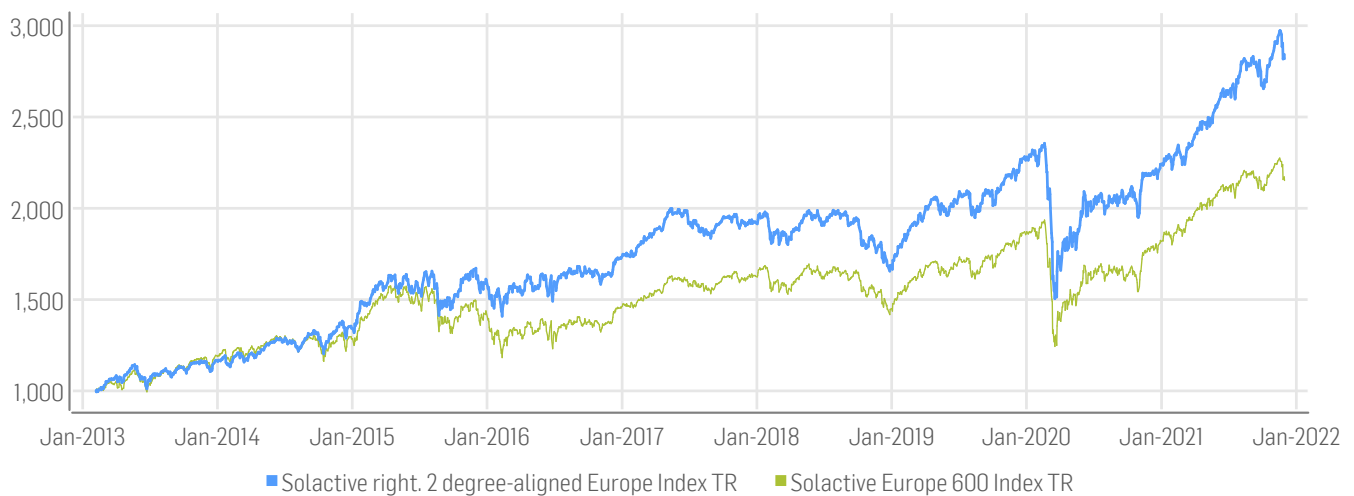
FACTSHEET - AS OF 30-Nov-2021

Solactive right. 2 degree-aligned Europe Index TR

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 TR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB822 / SLOB82	Base Value / Base Date	1000 Points / 06.02.2013
Bloomberg / Reuters	/ .S2DSEUT	Last Price	2818.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	179		

STATISTICS

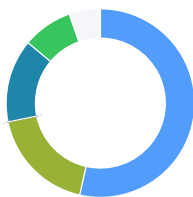
	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.89%	0.37%	9.64%	28.63%	26.35%	181.88%
Performance (p.a.)	-	-	-	-	-	12.48%
Volatility (p.a.)	15.29%	14.46%	13.09%	12.42%	12.48%	16.12%
High	2973.59	2973.59	2973.59	2973.59	2973.59	2973.59
Low	2817.38	2654.49	2571.07	2161.90	2212.80	994.36
Sharpe Ratio	-0.63	0.14	1.61	2.38	2.38	0.81
Max. Drawdown	-5.25%	-6.28%	-6.28%	-6.28%	-6.28%	-36.14%
VaR 95 \ 99				-23.4% \ -35.7%		-23.9% \ -49.8%
CVaR 95 \ 99				-32.5% \ -46.5%		-39.9% \ -70.5%

STATISTICS - GBS - Solactive Europe 600 Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.55%	-1.91%	3.17%	20.18%	18.42%	115.22%
Performance (p.a.)	-	-	-	-	-	9.09%
Volatility (p.a.)	14.81%	13.08%	12.03%	12.10%	11.99%	16.56%
High	2403.88	2403.88	2403.88	2403.88	2403.88	2403.88
Low	2274.01	2214.83	2172.44	1855.61	1901.96	1051.27
Sharpe Ratio	-1.78	-0.53	0.59	1.74	1.74	0.58
Max. Drawdown	-5.40%	-5.40%	-5.40%	-5.40%	-5.40%	-35.77%
VaR 95 \ 99				-23.5% \ -37.2%		-24.8% \ -51.0%
CVaR 95 \ 99				-32.6% \ -48.5%		-41.6% \ -73.1%

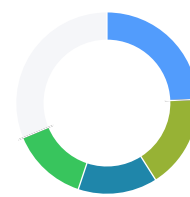
COMPOSITION BY CURRENCIES

- EUR 53.5%
- GBP 18.3%
- CHF 14.3%
- DKK 8.6%
- Others 5.4%



COMPOSITION BY COUNTRIES

- FR 24.4%
- GB 16.6%
- CH 14.1%
- NL 13.6%
- Others 31.3%



TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.67%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	8.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	6.10%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.25%
DIAGEO PLC	DGE LN Equity	GB	GBP	3.53%
L OREAL SA	OR FP Equity	FR	EUR	2.80%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.32%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.90%
RELX PLC	REL LN Equity	GB	GBP	1.80%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	1.79%

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