

FACTSHEET - AS OF 11-Nov-2024

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	3063.63
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	228		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.40%	0.63%	-4.13%	11.33%	5.82%	206.36%
Performance (p.a.)						9.99%
Volatility (p.a.)	10.70%	10.66%	11.40%	10.19%	10.54%	15.63%
High	3153.15	3200.89	3201.50	3201.50	3201.50	3201.50
Low	3024.18	3024.18	2950.33	2751.96	2815.19	994.36
Sharpe Ratio*	-2.69	-0.06	-1.00	0.82	0.34	0.44
Max. Drawdown	-4.09%	-5.52%	-7.85%	-7.85%	-7.85%	-36.14%
VaR 95 \ 99				-17.3% \ -28.1%		-23.7% \ -44.6%
CVaR 95 \ 99				-23.1% \ -35.9%		-37.8% \ -64.9%

* 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 TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.75%	2.51%	-1.29%	15.94%	10.11%	160.83%
Performance (p.a.)						8.49%
Volatility (p.a.)	10.79%	10.68%	11.51%	10.05%	10.41%	16.02%
High	2821.78	2836.94	2836.94	2836.94	2836.94	2836.94
Low	2716.94	2688.33	2609.13	2377.04	2442.84	1051.27
Sharpe Ratio*	-2.09	0.70	-0.50	1.30	0.82	0.33
Max. Drawdown	-3.72%	-4.23%	-7.08%	-7.08%	-7.08%	-35.77%
VaR 95 \ 99				-15.8% \ -23.8%		-24.5% \ -49.6%
CVaR 95 \ 99				-22.9% \ -39.5%		-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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