

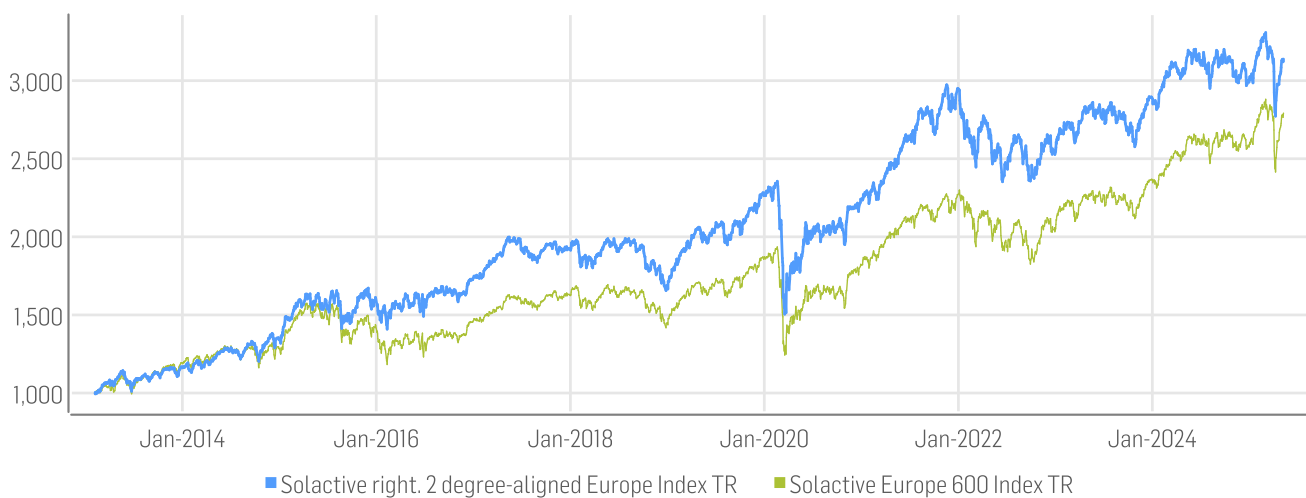
# FACTSHEET - AS OF 09-May-2025

## 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	3138.55
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	226		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.21%	-1.70%	3.66%	-1.05%	4.41%	213.86%
Performance (p.a.)						9.79%
Volatility (p.a.)	18.74%	20.27%	16.19%	13.95%	17.59%	15.65%
High	3138.55	3308.14	3308.14	3308.14	3308.14	3308.14
Low	2772.25	2772.25	2772.25	2772.25	2772.25	994.36
Sharpe Ratio*	18.72	-0.44	0.33	-0.23	0.61	0.49
Max. Drawdown	-0.55%	-16.20%	-16.20%	-16.20%	-16.20%	-36.14%
VaR 95 \ 99				-23.4% \ -52.9%		-23.8% \ -45.6%
CVaR 95 \ 99				-39.3% \ -71.9%		-38.3% \ -66.3%

\* 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	15.62%	0.77%	8.26%	6.31%	8.44%	179.23%
Performance (p.a.)						8.74%
Volatility (p.a.)	22.59%	23.26%	18.09%	15.01%	20.12%	16.11%
High	2950.37	3043.84	3043.84	3043.84	3043.84	3043.84
Low	2551.71	2551.71	2551.71	2551.71	2551.71	1051.27
Sharpe Ratio*	21.39	0.04	0.85	0.28	1.17	0.41
Max. Drawdown	-0.68%	-16.17%	-16.17%	-16.17%	-16.17%	-35.77%
VaR 95 \ 99				-20.9% \ -56.1%		-24.6% \ -50.2%
CVaR 95 \ 99				-41.4% \ -77.1%		-40.3% \ -69.1%

## COMPOSITION BY CURRENCIES

- EUR 42.6%
- CHF 23.5%
- GBp 21.1%
- DKK 6.7%
- Others 6.2%



## COMPOSITION BY COUNTRIES

- CH 23.5%
- GB 20.9%
- FR 17.2%
- DE 10.1%
- Others 28.4%



## TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	6.50%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	5.13%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.96%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.40%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.79%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.40%
RELX PLC	REL LN Equity	GB	GBp	2.32%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	2.17%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.10%
RHEINMETALL AG	RHM GY Equity	DE	EUR	1.98%

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