

FACTSHEET - AS OF 07-Apr-2026

Solactive right. 2 degree-aligned Europe Index PR

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 PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB806 / SLOB80	Base Value / Base Date	1000 Points / 06.02.2013
Bloomberg / Reuters	/ .S2DSEUP	Last Price	2217.71
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	239		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.53%	-4.14%	-0.50%	9.04%	-2.43%	121.77%
Performance (p.a.)						6.24%
Volatility (p.a.)	15.29%	12.70%	11.07%	10.16%	12.42%	15.32%
High	2268.39	2355.89	2355.89	2355.89	2355.89	2355.89
Low	2160.16	2160.16	2160.16	2084.06	2160.16	987.31
Sharpe Ratio*	-1.25	-1.40	-0.27	0.71	-0.87	0.28
Max. Drawdown	-4.77%	-8.31%	-8.31%	-8.31%	-8.31%	-36.23%
VaR 95 \ 99				-15.8% \ -23.5%		-23.6% \ -44.6%
CVaR 95 \ 99				-23.1% \ -38.3%		-37.6% \ -64.5%

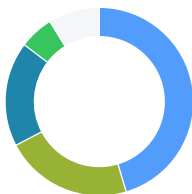
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.41%	-2.42%	3.33%	21.28%	-0.39%	104.98%
Performance (p.a.)						5.60%
Volatility (p.a.)	19.26%	15.33%	12.94%	11.64%	15.19%	15.82%
High	1758.59	1839.48	1839.48	1839.48	1839.48	1839.48
Low	1662.96	1662.96	1628.33	1450.13	1662.96	811.22
Sharpe Ratio*	-0.93	-0.74	0.38	1.69	-0.22	0.23
Max. Drawdown	-5.44%	-9.60%	-9.60%	-9.60%	-9.60%	-35.98%
VaR 95 \ 99				-17.0% \ -30.2%		-24.6% \ -49.7%
CVaR 95 \ 99				-26.7% \ -44.3%		-39.7% \ -68.1%

COMPOSITION BY CURRENCIES

- EUR 45.4%
- CHF 21.9%
- GBp 18.0%
- SEK 5.9%
- Others 8.8%



COMPOSITION BY COUNTRIES

- CH 22.3%
- GB 18.1%
- FR 14.3%
- DE 9.5%
- Others 35.9%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	5.38%
NESTLE SA	NESN SE Equity	CH	CHF	4.95%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.65%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.85%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.74%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.47%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.42%
UBS GROUP AG	UBSG SE Equity	CH	CHF	2.41%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.39%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.26%

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