

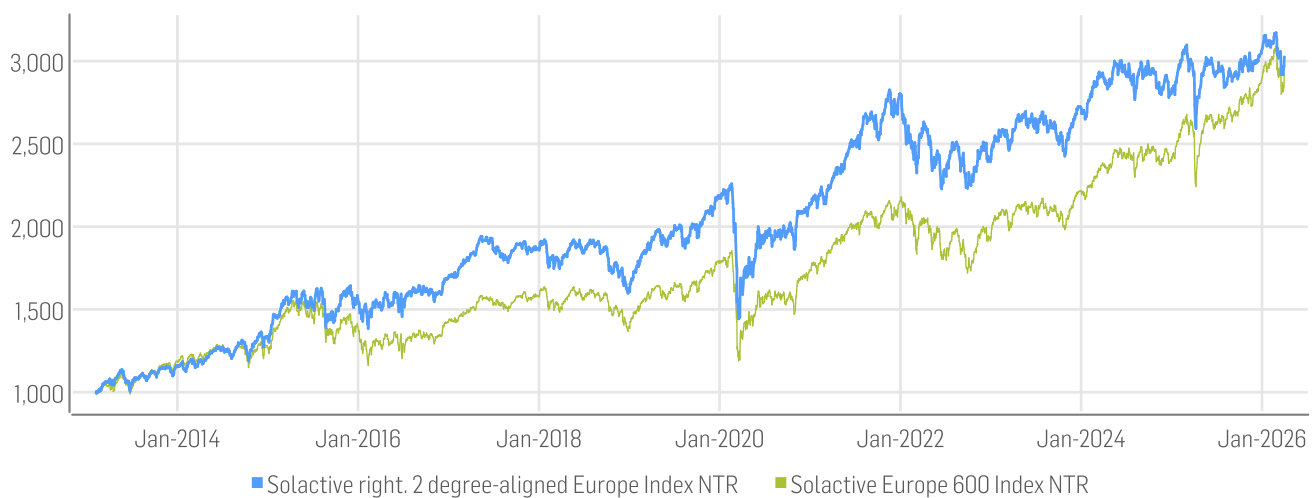
FACTSHEET - AS OF 06-Apr-2026

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	3027.27
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	239		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.20%	-2.77%	0.52%	12.69%	-1.01%	202.73%
Performance (p.a.)						8.78%
Volatility (p.a.)	15.26%	12.60%	11.03%	10.12%	12.36%	15.32%
High	3058.39	3172.48	3172.48	3172.48	3172.48	3172.48
Low	2917.00	2917.00	2917.00	2686.28	2917.00	994.36
Sharpe Ratio*	-0.28	-1.01	-0.08	1.08	-0.46	0.45
Max. Drawdown	-4.62%	-8.05%	-8.05%	-8.05%	-8.05%	-36.15%
VaR 95 \ 99				-15.1% \ -23.4%		-23.3% \ -44.6%
CVaR 95 \ 99				-23.0% \ -38.2%		-37.4% \ -64.4%

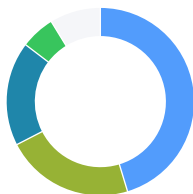
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.01%	-0.93%	4.79%	25.56%	1.21%	191.93%
Performance (p.a.)						8.48%
Volatility (p.a.)	19.39%	15.21%	12.87%	11.61%	15.14%	15.82%
High	2992.79	3128.36	3128.36	3128.36	3128.36	3128.36
Low	2834.08	2834.08	2761.50	2353.15	2834.08	1002.00
Sharpe Ratio*	-0.11	-0.37	0.62	2.07	0.18	0.41
Max. Drawdown	-5.30%	-9.41%	-9.41%	-9.41%	-9.41%	-35.80%
VaR 95 \ 99				-17.0% \ -30.2%		-24.4% \ -49.6%
CVaR 95 \ 99				-26.5% \ -44.0%		-39.5% \ -67.9%

COMPOSITION BY CURRENCIES

- EUR 45.3%
- CHF 22.1%
- GBp 17.9%
- SEK 5.9%
- Others 8.8%



COMPOSITION BY COUNTRIES

- CH 22.5%
- GB 18.0%
- FR 14.3%
- DE 9.5%
- Others 35.7%



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TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	5.48%
NESTLE SA	NESN SE Equity	CH	CHF	4.94%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.63%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.84%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.74%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.45%
UBS GROUP AG	UBSG SE Equity	CH	CHF	2.42%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.39%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.36%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.25%

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