

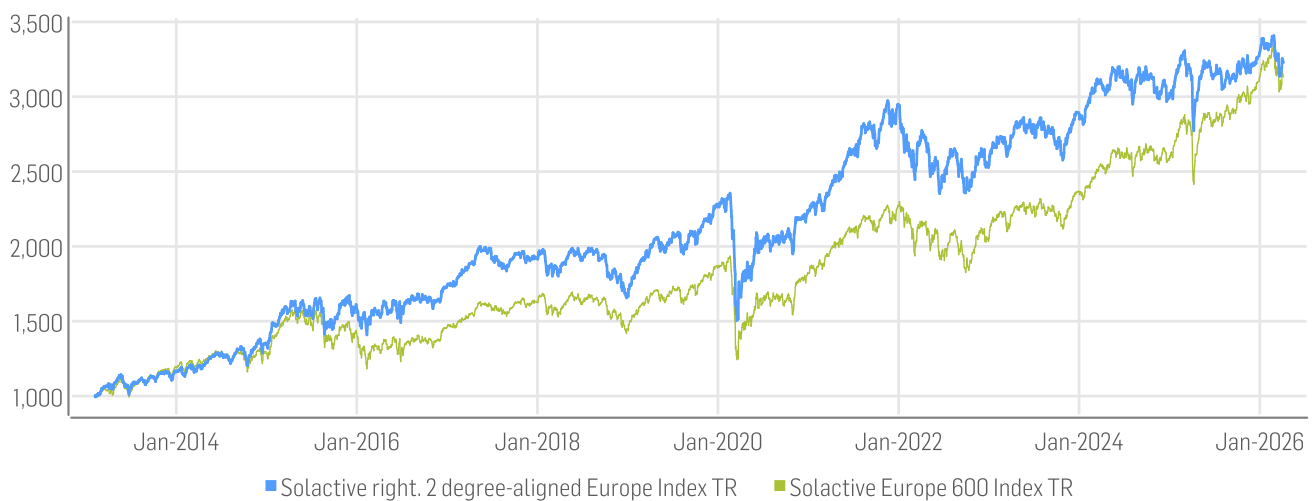
FACTSHEET - AS OF 07-Apr-2026

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 | 3228.36 |
| 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 | 239 | | |

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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.96% | -3.48% | 0.53% | 12.37% | -1.75% | 222.84% |
| Performance (p.a.) | | | | | | 9.31% |
| Volatility (p.a.) | 15.19% | 12.65% | 11.04% | 10.16% | 12.37% | 15.32% |
| High | 3288.77 | 3409.12 | 3409.12 | 3409.12 | 3409.12 | 3409.12 |
| Low | 3137.09 | 3137.09 | 3137.09 | 2944.50 | 3137.09 | 994.36 |
| Sharpe Ratio* | -0.86 | -1.21 | -0.08 | 1.05 | -0.68 | 0.48 |
| Max. Drawdown | -4.61% | -7.98% | -7.98% | -7.98% | -7.98% | -36.14% |
| VaR 95 \ 99 | | | | -15.1% \ -23.4% | | -23.3% \ -44.6% |
| CVaR 95 \ 99 | | | | -23.0% \ -38.2% | | -37.4% \ -64.4% |

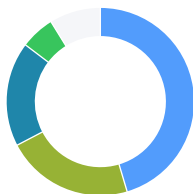
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.91% | -1.73% | 4.41% | 25.04% | 0.34% | 213.21% |
| Performance (p.a.) | | | | | | 9.06% |
| Volatility (p.a.) | 19.25% | 15.31% | 12.92% | 11.67% | 15.17% | 15.82% |
| High | 3383.11 | 3535.47 | 3535.47 | 3535.47 | 3535.47 | 3535.47 |
| Low | 3204.55 | 3204.55 | 3119.22 | 2718.27 | 3204.55 | 1051.27 |
| Sharpe Ratio* | -0.65 | -0.57 | 0.56 | 2.01 | -0.04 | 0.45 |
| Max. Drawdown | -5.28% | -9.36% | -9.36% | -9.36% | -9.36% | -35.77% |
| VaR 95 \ 99 | | | | -17.0% \ -30.2% | | -24.3% \ -49.6% |
| CVaR 95 \ 99 | | | | -26.5% \ -44.0% | | -39.5% \ -67.9% |

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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