

FACTSHEET - AS OF 21-Jun-2024

Solactive L&G Low Carbon Transition Global GBP Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition Global GBP Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB3Z3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SLCTBGMN Index/ .SLCTBGMN	Last Price	2060.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	3381		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.33%	3.09%	12.79%	21.94%	12.05%	106.08%
Performance (p.a.)						10.69%
Volatility (p.a.)	5.92%	8.55%	9.17%	9.52%	9.29%	15.16%
High	2060.78	2060.78	2060.78	2060.78	2060.78	2060.78
Low	1981.46	1920.23	1806.57	1660.43	1806.57	990.73
Sharpe Ratio*	4.59	0.93	2.45	1.80	2.33	0.36
Max. Drawdown	-1.61%	-4.11%	-4.11%	-6.21%	-4.11%	-24.79%
VaR 95 \ 99				-16.1% \ -18.9%		-22.4% \ -44.2%
CVaR 95 \ 99				-18.6% \ -23.6%		-36.6% \ -64.6%

* 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).

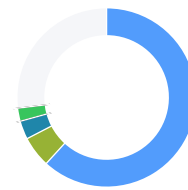
COMPOSITION BY CURRENCIES

- USD 64.3%
- EUR 6.9%
- JPY 5.6%
- GBP 3.4%
- Others 19.7%



COMPOSITION BY COUNTRIES

- US 61.8%
- JP 5.6%
- GB 3.3%
- TW 2.4%
- Others 26.9%



TOP COMPONENTS AS OF 21-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.02%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.71%
NVIDIA CORP	NVDA UW Equity	US	USD	4.26%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.46%
META PLATFORMS INC	META UW Equity	US	USD	1.55%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.51%
TESLA INC	TSLA UW Equity	US	USD	1.28%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.27%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.25%
ELI LILLY & CO	LLY UN Equity	US	USD	1.12%

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