

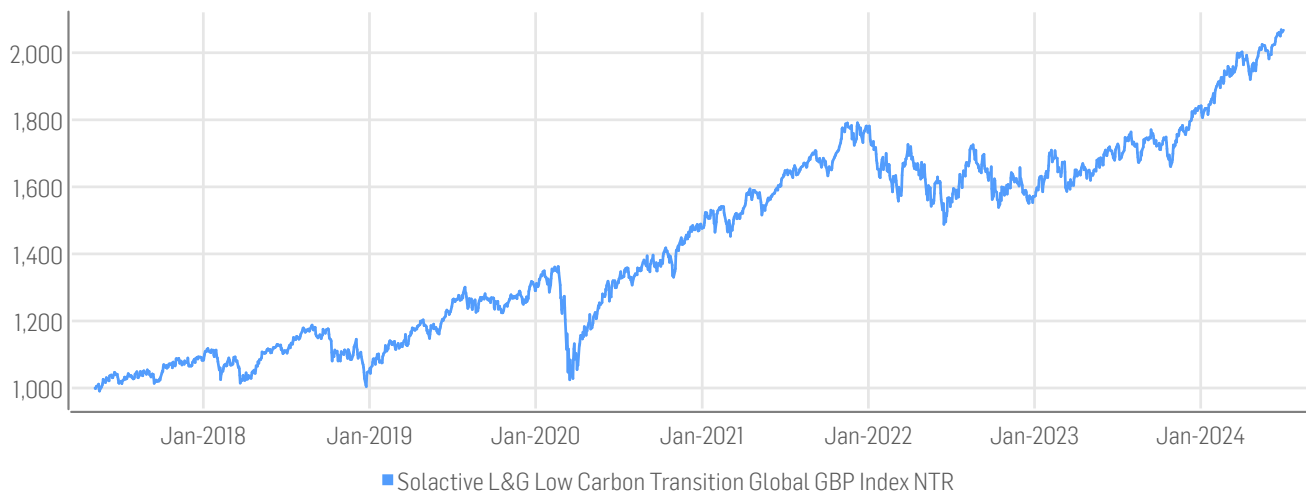
# FACTSHEET - AS OF 01-Jul-2024

## 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	2067.20
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	3380		

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## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.74%	3.88%	13.46%	22.91%	12.40%	106.72%
Performance (p.a.)						10.69%
Volatility (p.a.)	5.26%	8.57%	9.27%	9.42%	9.16%	15.14%
High	2068.65	2068.65	2068.65	2068.65	2068.65	2068.65
Low	1994.24	1920.23	1806.57	1660.43	1806.57	990.73
Sharpe Ratio*	9.75	1.34	2.59	1.92	2.27	0.36
Max. Drawdown	-0.53%	-3.64%	-4.11%	-6.21%	-4.11%	-24.79%
VaR 95 \ 99				-15.7% \ -18.9%		-22.4% \ -44.2%
CVaR 95 \ 99				-18.6% \ -23.6%		-36.4% \ -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).

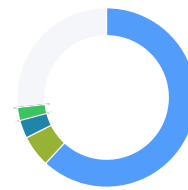
## COMPOSITION BY CURRENCIES

- USD 64.4%
- EUR 6.9%
- JPY 5.7%
- GBP 3.4%
- Others 19.7%



## COMPOSITION BY COUNTRIES

- US 61.9%
- JP 5.7%
- GB 3.3%
- TW 2.3%
- Others 26.8%



## TOP COMPONENTS AS OF 01-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.22%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.77%
NVIDIA CORP	NVDA UW Equity	US	USD	4.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.56%
META PLATFORMS INC	META UW Equity	US	USD	1.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.53%
TESLA INC	TSLA UW Equity	US	USD	1.47%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.27%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.25%
ELI LILLY & CO	LLY UN Equity	US	USD	1.16%

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