

FACTSHEET - AS OF 20-Oct-2021

Solactive L&G Low Carbon Transition Global GBP Index TR

DESCRIPTION

Solactive L&G Low Carbon Transition Global GBP Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0B301	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLCTBGMT	Last Price	1729.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	3137		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.10%	2.50%	6.69%	21.99%	15.02%	72.91%
Performance (p.a.)	-	-	-	-	-	13.09%
Volatility (p.a.)	10.29%	8.08%	8.51%	11.20%	10.29%	15.86%
High	1729.09	1744.07	1744.07	1744.07	1744.07	1744.07
Low	1667.48	1667.48	1546.00	1353.94	1479.90	991.06
Sharpe Ratio	2.78	1.28	1.60	1.93	1.78	0.78
Max. Drawdown	-3.12%	-4.39%	-4.61%	-5.75%	-5.75%	-24.76%
VaR 95 \ 99				-19.6% \ -28.8%		-23.3% \ -46.9%
CVaR 95 \ 99				-25.8% \ -33.8%		-39.0% \ -73.4%

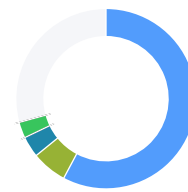
COMPOSITION BY CURRENCIES

- USD 61.1%
- EUR 7.8%
- JPY 6.3%
- GBP 3.8%
- Others 21.0%



COMPOSITION BY COUNTRIES

- US 57.8%
- JP 6.3%
- GB 3.8%
- CA 2.9%
- Others 29.2%



TOP COMPONENTS AS OF 20-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.02%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.85%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.38%
TESLA INC	TSLA UW Equity	US	USD	1.49%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.28%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.23%
FACEBOOK INC	FB UW Equity	US	USD	1.20%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.95%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.81%
NVIDIA CORP	NVDA UW Equity	US	USD	0.79%

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