

Solactive L&G Low Carbon Transition Developed Markets GBP Index PR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0B319	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SLCTBDMP	Last Price	1945.11
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	1575		

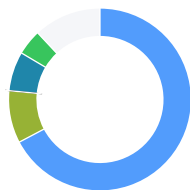
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.64%	2.28%	-2.64%	-7.46%	2.08%	94.51%
Performance (p.a.)						8.81%
Volatility (p.a.)	18.45%	15.52%	17.68%	18.64%	15.76%	16.17%
High	2034.47	2079.87	2079.87	2130.05	2079.87	2208.89
Low	1924.42	1882.57	1875.38	1801.42	1905.52	872.47
Sharpe Ratio*	-1.72	0.36	-0.52	-0.62	0.35	0.30
Max. Drawdown	-5.41%	-7.47%	-7.49%	-15.43%	-7.47%	-25.57%
VaR 95 \ 99				-32.9% \ -52.1%		-24.8% \ -44.8%
CVaR 95 \ 99				-45.1% \ -67.2%		-39.1% \ -67.5%

* 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).

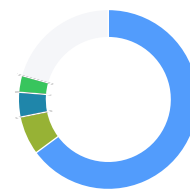
COMPOSITION BY CURRENCIES

- USD 67.3%
- EUR 9.3%
- JPY 7.0%
- GBP 4.5%
- Others 12.0%



COMPOSITION BY COUNTRIES

- US 64.9%
- JP 7.0%
- GB 4.4%
- CH 3.0%
- Others 20.7%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.33%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.90%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.98%
TESLA INC	TSLA UW Equity	US	USD	1.81%
NVIDIA CORP	NVDA UW Equity	US	USD	1.24%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.22%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.10%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.93%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.89%
META PLATFORMS INC	META UW Equity	US	USD	0.85%

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