

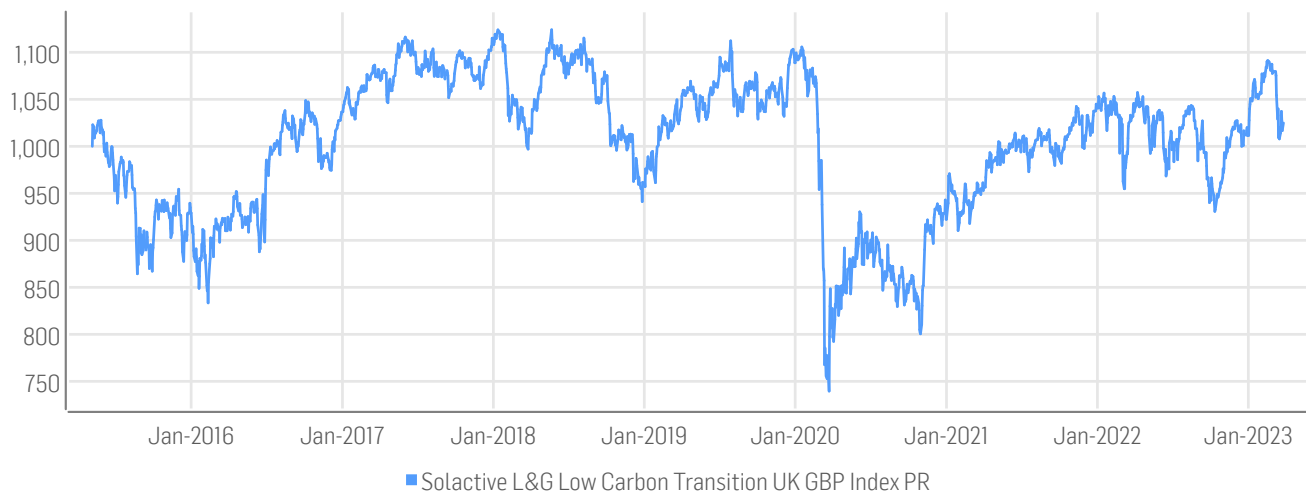
# FACTSHEET - AS OF 27-Mar-2023

## Solactive L&G Low Carbon Transition UK GBP Index PR

### DESCRIPTION

Solactive L&G Low Carbon Transition UK GBP Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

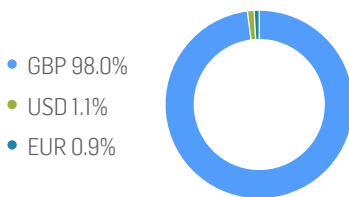
|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | DE000SLOB8S7 | Base Value / Base Date | 1000 Points / 07.05.2015                    |
| Bloomberg / Reuters | / .SLCTBGBP  | Last Price             | 1024.91                                     |
| 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       | 97           |                        |   |

## STATISTICS

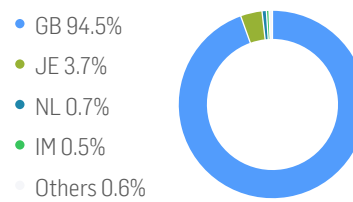
| GBP                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -5.17%  | 1.22%   | 6.87%   | -1.37%          | 1.33%   | 2.49%           |
| Performance (p.a.) |         |         |         |                 |         | 0.31%           |
| Volatility (p.a.)  | 19.19%  | 13.08%  | 12.34%  | 13.61%          | 13.36%  | 15.80%          |
| High               | 1087.42 | 1091.27 | 1091.27 | 1091.27         | 1091.27 | 1124.03         |
| Low                | 1007.84 | 1007.84 | 930.77  | 930.77          | 1007.84 | 739.60          |
| Sharpe Ratio*      | -2.70   | 0.07    | 0.83    | -0.41           | 0.11    | -0.24           |
| Max. Drawdown      | -7.32%  | -7.65%  | -7.65%  | -11.96%         | -7.65%  | -34.20%         |
| VaR 95 \ 99        |         |         |         | -25.6% \ -38.7% |         | -23.8% \ -49.4% |
| CVaR 95 \ 99       |         |         |         | -33.5% \ -46.5% |         | -39.9% \ -66.5% |

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 27-Mar-2023

| Company                      | Ticker         | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ASTRAZENECA PLC              | AZN LN Equity  | GB      | GBP      | 10.92%           |
| UNILEVER PLC                 | ULVR LN Equity | GB      | GBP      | 7.14%            |
| HSBC HOLDINGS PLC            | HSBA LN Equity | GB      | GBP      | 7.05%            |
| DIAGEO PLC                   | DGE LN Equity  | GB      | GBP      | 5.13%            |
| SHELL PLC                    | SHEL LN Equity | GB      | GBP      | 4.57%            |
| BRITISH AMERICAN TOBACCO PLC | BATS LN Equity | GB      | GBP      | 4.08%            |
| GSK PLC                      | GSK LN Equity  | GB      | GBP      | 3.54%            |
| RELX PLC                     | REL LN Equity  | GB      | GBP      | 3.25%            |
| RECKITT BENCKISER GROUP PLC  | RKT LN Equity  | GB      | GBP      | 2.78%            |
| COMPASS GROUP PLC            | CPG LN Equity  | GB      | GBP      | 2.24%            |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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