

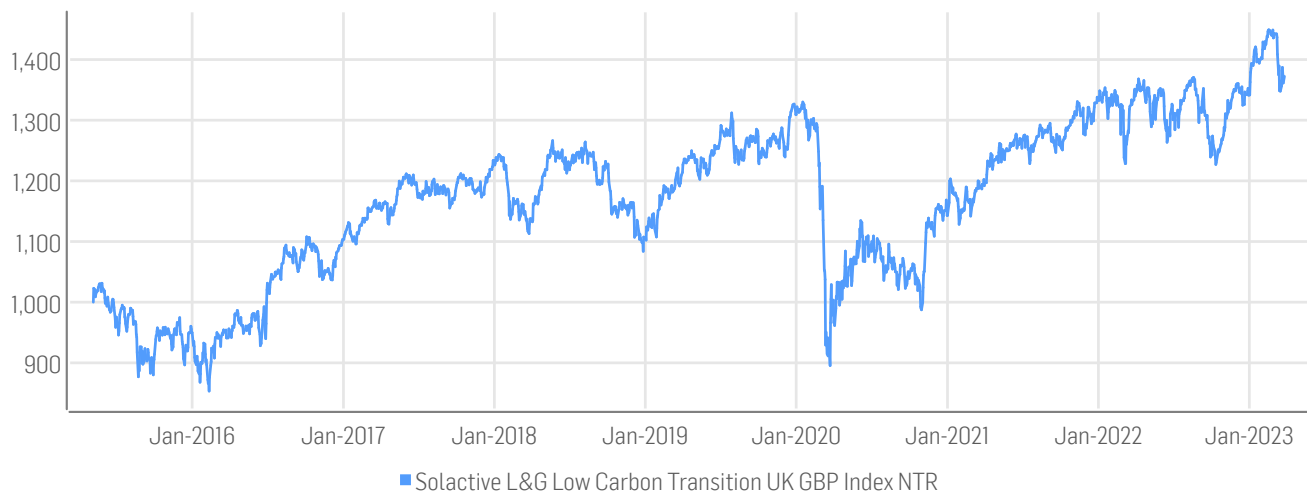
FACTSHEET - AS OF 27-Mar-2023

Solactive L&G Low Carbon Transition UK GBP Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition UK GBP Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

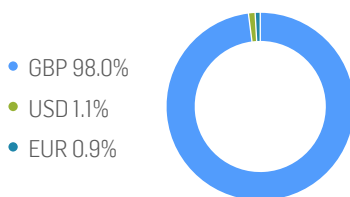
ISIN / WKN	DE000SLOB8T5	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SLCTBGBN Index/ .SLCTBGBN	Last Price	1372.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	97		

STATISTICS

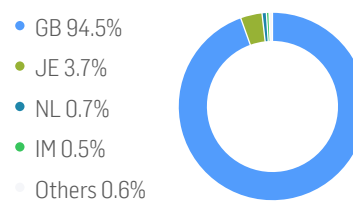
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.69%	2.22%	8.68%	2.17%	2.31%	37.23%
Performance (p.a.)						4.09%
Volatility (p.a.)	19.33%	13.09%	12.31%	13.56%	13.38%	15.75%
High	1448.68	1449.15	1449.15	1449.15	1449.15	1449.15
Low	1347.84	1341.27	1227.00	1227.00	1341.27	853.39
Sharpe Ratio*	-2.51	0.39	1.15	-0.15	0.44	-0.01
Max. Drawdown	-6.96%	-6.99%	-6.99%	-10.49%	-6.99%	-32.67%
VaR 95 \ 99				-25.6% \ -38.6%		-23.4% \ -49.4%
CVaR 95 \ 99				-33.0% \ -46.1%		-39.5% \ -66.1%

* 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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