

FACTSHEET - AS OF 17-May-2021

Solactive L&G Low Carbon Transition UK GBP Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition UK GBP Index NTR

HISTORICAL PERFORMANCE



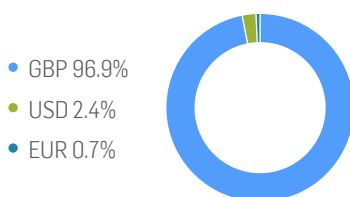
CHARACTERISTICS

ISIN / WKN	DE000SLOB8T5	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SLCTBGBN Index / .SLCTBGBN	Last Price	1247.62
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	106		

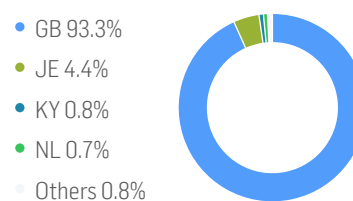
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.21%	4.91%	10.26%	17.35%	9.15%	24.76%
Performance (p.a.)	-	-	-	-	-	3.74%
Volatility (p.a.)	13.93%	11.77%	12.71%	17.30%	13.07%	16.36%
High	1261.88	1261.88	1261.88	1261.88	1261.88	1329.99
Low	1218.99	1141.89	1108.69	987.38	1128.35	853.39
Sharpe Ratio	0.18	1.82	1.72	1.01	2.00	0.22
Max. Drawdown	-2.44%	-3.98%	-6.22%	-12.97%	-6.22%	-32.67%
VaR 95 \ 99				-29.8% \ -49.4%		-23.3% \ -49.7%
CVaR 95 \ 99				-39.7% \ -57.0%		-41.0% \ -70.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
UNILEVER PLC	ULVR LN Equity	GB	GBP	7.27%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	5.84%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.30%
DIAGEO PLC	DGE LN Equity	GB	GBP	4.50%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	3.77%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	3.68%
ROYAL DUTCH SHELL PLC ORD A	RDSA LN Equity	GB	GBP	2.69%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	2.66%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	2.61%
PRUDENTIAL PLC	PRU LN Equity	GB	GBP	2.28%

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