

## FACTSHEET - AS OF 20-Mar-2023

# Solactive L&G Low Carbon Transition North America GBP Index TR

### DESCRIPTION

Solactive L&G Low Carbon Transition North America GBP Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

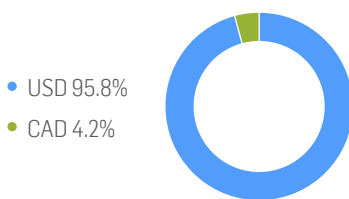
ISIN / WKN	DE000SLOBN06	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SLCTBNAT	Last Price	2736.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	594		

## STATISTICS

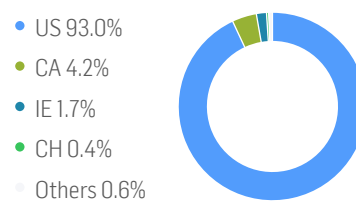
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.13%	3.66%	-3.89%	-7.23%	2.42%	173.63%
Performance (p.a.)						13.65%
Volatility (p.a.)	21.58%	18.99%	22.07%	23.52%	19.34%	19.88%
High	2877.34	2936.15	2946.96	3051.24	2936.15	3117.90
Low	2685.29	2627.21	2627.21	2520.98	2649.41	871.75
Sharpe Ratio*	-2.37	0.62	-0.53	-0.48	0.39	0.49
Max. Drawdown	-6.90%	-8.54%	-10.85%	-16.90%	-8.54%	-25.80%
VaR 95 \ 99				-42.1% \ -73.4%		-31.1% \ -53.6%
CVaR 95 \ 99				-56.1% \ -78.7%		-48.2% \ -81.6%

\* 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 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	7.58%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.90%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.81%
TESLA INC	TSLA UW Equity	US	USD	2.48%
NVIDIA CORP	NVDA UW Equity	US	USD	1.70%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.68%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.52%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.36%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.29%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.23%

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