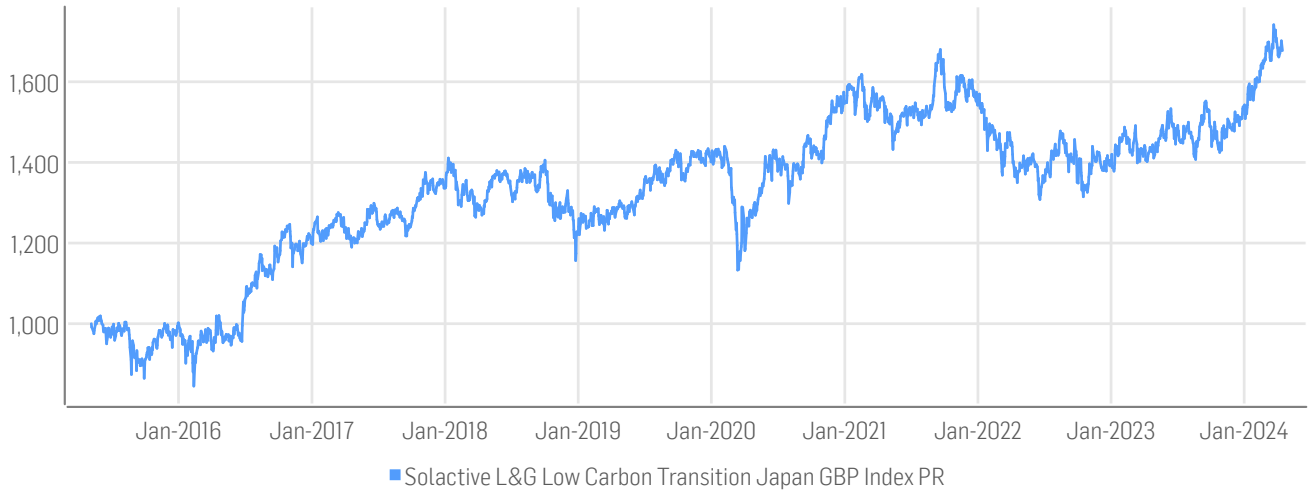
FACTSHEET - AS OF 15-Apr-2024
Solactive L&G Low Carbon Transition Japan GBP Index PR

DESCRIPTION

Solactive L&G Low Carbon Transition Japan GBP Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0BN14
Bloomberg / Reuters	/ .SLCTBJPP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	GBP
Index Members	314

Base Value / Base Date	1000 Points / 07.05.2015
Last Price	1677.31
Dividends	Not included
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 07.05.2015

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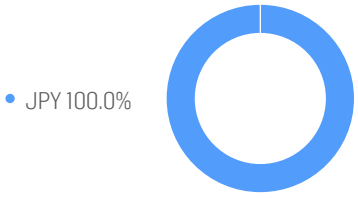
STATISTICS

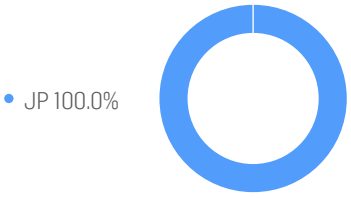
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	1.48%	6.22%	13.58%	17.20%	9.06%	67.73%
Performance (p.a.)						5.95%
Volatility (p.a.)	18.49%	15.14%	15.01%	15.14%	14.82%	18.01%
High	1741.53	1741.53	1741.53	1741.53	1741.53	1741.53
Low	1661.46	1554.35	1424.86	1407.32	1508.70	845.17
Sharpe Ratio*	0.78	1.49	1.62	0.81	1.95	0.04
Max. Drawdown	-4.60%	-4.60%	-4.60%	-8.21%	-4.60%	-22.15%
VaR 95 \ 99				-23.8% \ -30.8%		-28.5% \ -48.9%
CVaR 95 \ 99				-29.5% \ -37.4%		-41.1% \ -62.2%

* 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 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	8.37%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	3.35%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.97%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.72%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.12%
HITACHI LTD	6501 JT Equity	JP	JPY	1.97%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.97%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.73%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	1.57%
TOKIO MARINE HOLDINGS INC	8766 JT Equity	JP	JPY	1.55%

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