

Solactive L&G Low Carbon Transition Emerging Markets GBP Index NTR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBN89	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SLCTBEMN Index/ .SLCTBEMN	Last Price	1407.65
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 08.05.2017
Index Members	1936		

FACTSHEET - AS OF 18-Jun-2024
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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.69%	5.80%	10.59%	13.57%	8.45%	40.77%
Performance (p.a.)						4.92%
Volatility (p.a.)	13.82%	13.04%	12.29%	12.06%	12.27%	15.69%
High	1418.02	1418.74	1418.74	1418.74	1418.74	1557.87
Low	1351.91	1319.21	1230.40	1210.60	1230.40	970.79
Sharpe Ratio*	-0.96	1.57	1.42	0.71	1.11	-0.02
Max. Drawdown	-4.66%	-4.71%	-5.45%	-7.39%	-5.45%	-26.69%
VaR 95 \ 99				-19.9% \ -25.7%		-25.0% \ -42.7%
CVaR 95 \ 99				-24.0% \ -32.7%		-36.9% \ -56.6%

* 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

- TWD 21.2%
- INR 18.7%
- HKD 17.4%
- KRW 11.4%
- Others 31.2%



COMPOSITION BY COUNTRIES

- TW 20.8%
- IN 18.7%
- KY 14.9%
- KR 11.4%
- Others 34.1%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.07%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.80%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.48%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.04%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.62%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.43%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.39%
PINDUODUO INC	PDD UW Equity	KY	USD	1.33%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.00%
MEITUAN	3690 HK Equity	KY	HKD	0.95%

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