

## FACTSHEET - AS OF 17-May-2021

# Solactive L&G Low Carbon Transition Emerging Markets GBP Index TR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBN97	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLCTBEMT	Last Price	1386.02
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 08.05.2017
Index Members	1522		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.36%	-11.24%	1.46%	24.84%	-2.20%	38.60%
Performance (p.a.)	-	-	-	-	-	8.45%
Volatility (p.a.)	12.54%	15.84%	15.67%	15.44%	16.40%	16.17%
High	1472.45	1574.46	1574.46	1574.46	1574.46	1574.46
Low	1370.39	1370.39	1361.44	1110.24	1370.39	978.75
Sharpe Ratio	-3.90	-2.43	0.18	1.62	-0.36	0.51
Max. Drawdown	-6.93%	-12.96%	-12.96%	-12.96%	-12.96%	-24.29%
VaR 95 \ 99				-27.8% \ -39.0%		-26.6% \ -43.9%
CVaR 95 \ 99				-35.2% \ -40.4%		-38.8% \ -62.2%

### Composition by Currencies

- HKD 20.8%
- TWD 14.3%
- USD 13.6%
- KRW 12.7%
- Others 38.6%



### Composition by Countries

- KY 23.9%
- TW 14.1%
- KR 12.7%
- CN 11.7%
- Others 37.6%



## TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	7.34%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.73%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	5.34%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.27%
MEITUAN	3690 HK Equity	KY	HKD	1.55%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.17%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.01%
RELIANCE INDUSTRIES LTD ORD	RIL IS Equity	IN	INR	0.90%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	0.87%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	0.85%

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