

FACTSHEET - AS OF 05-Jul-2022

Solactive L&G Low Carbon Transition Europe ex UK GBP Index TR

DESCRIPTION

Solactive L&G Low Carbon Transition Europe ex UK GBP Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBNX7	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SLCTBEBT	Last Price	1572.03
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	427		

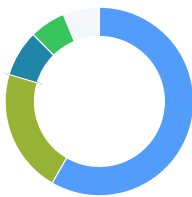
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.91%	-8.17%	-16.08%	-12.30%	-16.88%	57.20%
Performance (p.a.)						6.52%
Volatility (p.a.)	22.34%	19.05%	23.31%	18.51%	22.98%	16.63%
High	1714.86	1736.62	1873.24	1929.84	1902.98	1929.84
Low	1551.44	1551.44	1540.25	1540.25	1540.25	850.33
Sharpe Ratio*	-2.89	-1.60	-1.34	-0.74	-1.38	0.32
Max. Drawdown	-9.53%	-10.66%	-17.78%	-20.19%	-19.06%	-27.28%
VaR 95 \ 99				-30.8% \ -53.1%		-25.2% \ -48.5%
CVaR 95 \ 99				-44.1% \ -62.1%		-39.4% \ -64.7%

* 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

- EUR 58.4%
- CHF 21.3%
- SEK 8.0%
- DKK 6.2%
- Others 6.3%



COMPOSITION BY COUNTRIES

- CH 21.2%
- FR 18.1%
- DE 15.0%
- NL 11.8%
- Others 33.8%



TOP COMPONENTS AS OF 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	5.46%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.99%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.28%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.07%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.90%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.66%
SANOFI SA	SAN FP Equity	FR	EUR	1.84%
SAP SE	SAP GY Equity	DE	EUR	1.74%
L OREAL SA	OR FP Equity	FR	EUR	1.42%
SIEMENS AG	SIE GY Equity	DE	EUR	1.40%

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