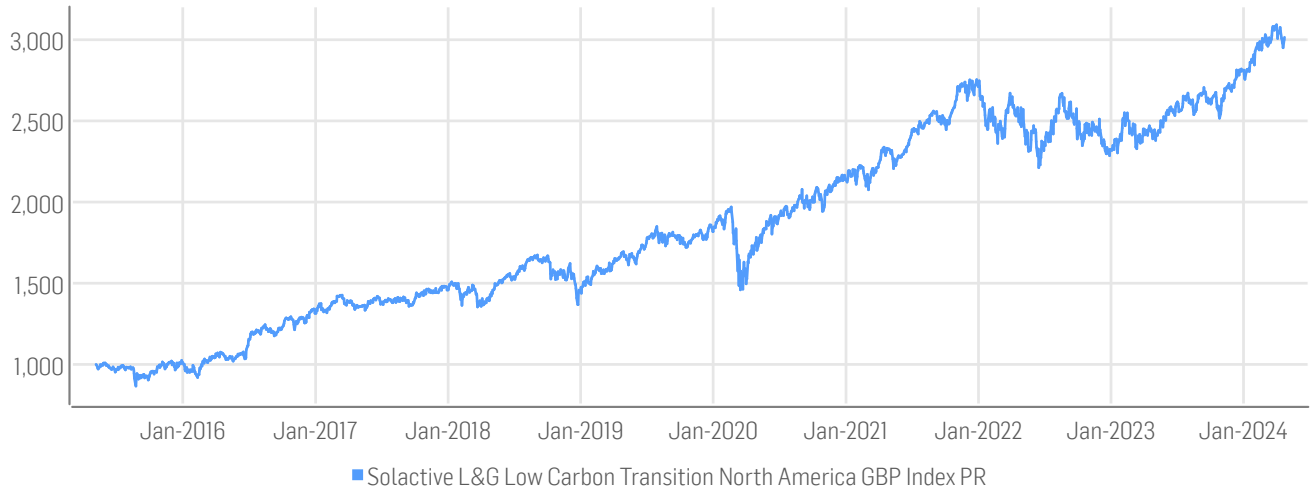
FACTSHEET - AS OF 23-Apr-2024
Solactive L&G Low Carbon Transition North America GBP Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0BNY5
Bloomberg / Reuters	/ .SLCTBNAP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	GBP
Index Members	556

Base Value / Base Date	1000 Points / 07.05.2015
Last Price	3015.22
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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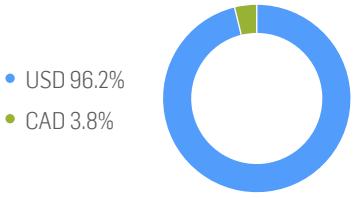
STATISTICS

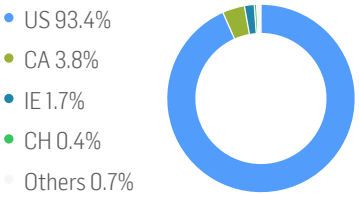
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.17%	5.40%	19.17%	23.72%	7.36%	201.52%
Performance (p.a.)						13.10%
Volatility (p.a.)	13.44%	13.86%	12.86%	12.60%	13.11%	19.17%
High	3092.52	3092.52	3092.52	3092.52	3092.52	3092.52
Low	2950.56	2844.49	2516.50	2379.66	2756.10	866.35
Sharpe Ratio*	-2.13	1.34	2.92	1.50	1.52	0.41
Max. Drawdown	-4.59%	-4.59%	-4.59%	-6.99%	-4.59%	-25.92%
VaR 95 \ 99				-19.4% \ -25.5%		-29.0% \ -51.4%
CVaR 95 \ 99				-23.7% \ -31.5%		-46.2% \ -77.9%

* 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 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.15%
APPLE INC	AAPL UW Equity	US	USD	6.71%
NVIDIA CORP	NVDA UW Equity	US	USD	4.64%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.69%
META PLATFORMS INC	META UW Equity	US	USD	2.59%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.22%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.94%
TESLA INC	TSLA UW Equity	US	USD	1.71%
ELI LILLY & CO	LLY UN Equity	US	USD	1.54%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.38%

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