

# FACTSHEET - AS OF 06-Jun-2025

## Solactive L&G Low Carbon Transition North America GBP Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBNZ2	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SLCTBNAN Index/ .SLCTBNAN	Last Price	3773.90
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 07.05.2015
Index Members	516		

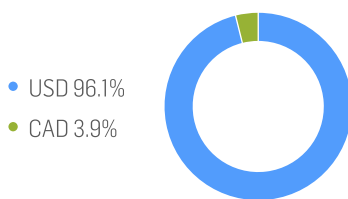
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## STATISTICS

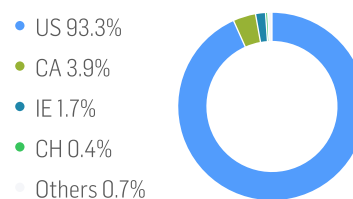
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	6.04%	0.43%	-6.57%	7.64%	-4.91%	277.39%
Performance (p.a.)						14.08%
Volatility (p.a.)	19.43%	33.34%	26.11%	20.99%	27.13%	19.26%
High	3807.57	3807.57	4193.13	4193.13	4193.13	4193.13
Low	3558.89	3244.79	3244.79	3244.79	3244.79	870.18
Sharpe Ratio*	5.15	-0.07	-0.65	0.17	-0.56	0.51
Max. Drawdown	-4.52%	-13.65%	-22.62%	-22.62%	-22.62%	-25.84%
VaR 95 \ 99				-31.8% \ -69.7%		-29.7% \ -51.4%
CVaR 95 \ 99				-52.7% \ -91.6%		-46.4% \ -78.7%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.88%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.52%
APPLE INC	AAPL UW Equity	US	USD	6.13%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.02%
META PLATFORMS INC	META UW Equity	US	USD	2.86%
TESLA INC	TSLA UW Equity	US	USD	2.37%
BROADCOM INC	AVGO UW Equity	US	USD	2.17%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.90%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.68%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.50%

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