

FACTSHEET - AS OF 20-Jan-2021

Solactive L&G Low Carbon Transition UK Index TR

DESCRIPTION

Solactive L&G Low Carbon Transition UK Index TR

HISTORICAL PERFORMANCE



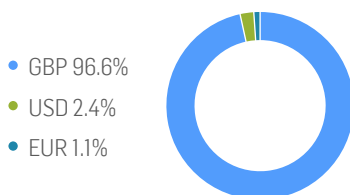
CHARACTERISTICS

ISIN / WKN	DE000SLOCB74 / SLOCB7	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	- / .SOLCTGBT	Last Price	1058.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2015
Index Members	104		

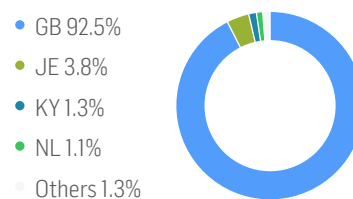
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.43%	20.21%	17.32%	-6.47%	2.98%	5.86%
Performance (p.a.)	-	-	-	-	-	1.00%
Volatility (p.a.)	19.20%	20.90%	20.56%	32.22%	17.18%	19.74%
High	1076.13	1076.13	1076.13	1112.49	1076.13	1146.94
Low	994.62	839.34	839.34	677.02	1027.99	677.02
Sharpe Ratio	5.91	5.30	1.85	-0.21	4.11	0.03
Max. Drawdown	-2.27%	-5.60%	-10.81%	-40.19%	-2.27%	-40.97%
VaR 95 \ 99				-56.7% \ -95.3%		-26.8% \ -57.0%
CVaR 95 \ 99				-87.1% \ -164.3%		-49.3% \ -94.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	6.56%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.74%
DIAGEO PLC	DGE LN Equity	GB	GBP	4.56%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	4.55%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.22%
RIO TINTO PLC	RIO LN Equity	GB	GBP	3.54%
UNILEVER PLC	ULVR LN Equity	GB	GBP	3.43%
RECKITT BENCKISER GROUP PLC	RB/ LN Equity	GB	GBP	2.97%
PRUDENTIAL PLC	PRU LN Equity	GB	GBP	2.55%
RELX PLC	REL LN Equity	GB	GBP	2.43%

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