

FACTSHEET - AS OF 13-May-2021

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

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

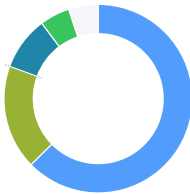
ISIN / WKN	DE000SLOBNW9	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SLCTBEBN Index/ .SLCTBEBN	Last Price	1610.48
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	398		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.73%	3.97%	9.10%	26.86%	5.80%	61.05%
Performance (p.a.)	-	-	-	-	-	8.24%
Volatility (p.a.)	14.71%	12.23%	11.95%	16.11%	12.30%	16.42%
High	1658.71	1658.71	1658.71	1658.71	1658.71	1658.71
Low	1602.55	1489.14	1471.43	1268.35	1489.14	847.16
Sharpe Ratio	-0.58	1.39	1.61	1.68	1.35	0.49
Max. Drawdown	-3.39%	-4.38%	-5.12%	-9.63%	-5.12%	-27.32%
VaR 95 \ 99				-24.1% \ -42.3%		-24.9% \ -47.4%
CVaR 95 \ 99				-36.2% \ -46.9%		-39.0% \ -65.6%

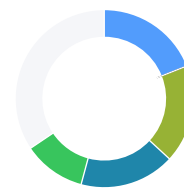
Composition by Currencies

- EUR 62.6%
- CHF 17.9%
- SEK 9.2%
- DKK 5.2%
- Others 5.1%



Composition by Countries

- FR 19.0%
- CH 17.9%
- DE 17.3%
- NL 11.4%
- Others 34.4%



TOP COMPONENTS AS OF 13-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.29%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.43%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.13%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.79%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.63%
SAP SE	SAP GY Equity	DE	EUR	1.97%
SIEMENS AG	SIE GY Equity	DE	EUR	1.87%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.72%
SANOFI SA	SAN FP Equity	FR	EUR	1.51%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.43%

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