

FACTSHEET - AS OF 20-Jan-2021

Solactive L&G Low Carbon Transition Developed Markets Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition Developed Markets Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCB33 / SLOCB3	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SOLCTDMN Index/ .SOLCTDMN	Last Price	1829.97
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	USD	History	Available daily back to 07.05.2015
Index Members	1577		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.32%	14.21%	21.44%	18.83%	2.53%	83.00%
Performance (p.a.)	-	-	-	-	-	11.17%
Volatility (p.a.)	9.33%	13.40%	14.00%	28.87%	10.71%	15.74%
High	1829.97	1829.97	1829.97	1829.97	1829.97	1829.97
Low	1753.73	1517.76	1506.93	1045.72	1771.95	857.53
Sharpe Ratio	7.19	5.32	3.43	0.65	5.37	0.69
Max. Drawdown	-1.60%	-5.65%	-8.11%	-33.37%	-1.60%	-33.37%
VaR 95 \ 99				-45.2% \ -114.7%		-22.6% \ -46.2%
CVaR 95 \ 99				-81.0% \ -160.6%		-40.5% \ -79.8%

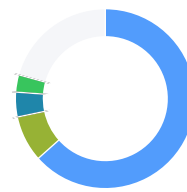
Composition by Currencies

- USD 65.8%
- EUR 9.0%
- JPY 8.3%
- GBP 4.5%
- Others 12.5%



Composition by Countries

- US 63.4%
- JP 8.3%
- GB 4.4%
- CH 3.1%
- Others 20.7%



TOP COMPONENTS AS OF 20-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.74%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.73%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.94%
TESLA INC	TSLA UW Equity	US	USD	1.93%
FACEBOOK INC	FB UW Equity	US	USD	1.22%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.10%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.08%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.88%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.85%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.79%

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