

## FACTSHEET - AS OF 20-Jan-2021

# Solactive L&G Low Carbon Transition UK Index NTR

### DESCRIPTION

Solactive L&G Low Carbon Transition UK Index NTR

### HISTORICAL PERFORMANCE



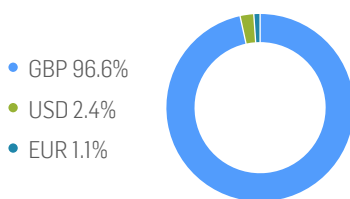
### CHARACTERISTICS

ISIN / WKN	DE000SLOCB66 / SLOCB6	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SOLCTGBN Index/ .SOLCTGBN	Last Price	1058.28
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	104		

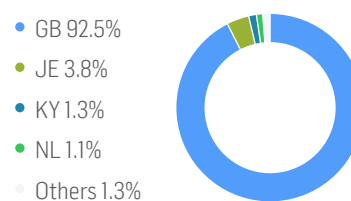
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.42%	20.20%	17.31%	-6.49%	2.97%	5.83%
Performance (p.a.)	-	-	-	-	-	1.00%
Volatility (p.a.)	19.20%	20.89%	20.56%	32.22%	17.17%	19.74%
High	1075.89	1075.89	1075.89	1112.28	1075.89	1146.88
Low	994.41	839.16	839.16	676.89	1027.76	676.89
Sharpe Ratio	5.90	5.30	1.85	-0.21	4.10	0.03
Max. Drawdown	-2.28%	-5.60%	-10.81%	-40.19%	-2.28%	-40.98%
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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