

## FACTSHEET - AS OF 20-Jan-2021

# Solactive L&G Low Carbon Transition Europe ex UK Index TR

### DESCRIPTION

Solactive L&G Low Carbon Transition Europe ex UK Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

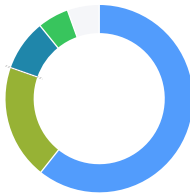
ISIN / WKN	DE000SLOCCA6 / SLOCCA	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	- / .SOLCTEBT	Last Price	1452.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2015
Index Members	383		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.70%	15.13%	16.14%	12.74%	1.42%	45.27%
Performance (p.a.)	-	-	-	-	-	6.76%
Volatility (p.a.)	13.51%	16.89%	17.54%	28.60%	10.97%	17.94%
High	1468.63	1468.63	1468.63	1468.63	1468.63	1468.63
Low	1387.38	1178.63	1178.63	861.25	1432.37	807.57
Sharpe Ratio	5.54	4.55	2.01	0.44	2.64	0.36
Max. Drawdown	-2.09%	-7.18%	-9.55%	-33.99%	-2.09%	-33.99%
VaR 95 \ 99				-50.9% \ -82.3%		-26.3% \ -53.9%
CVaR 95 \ 99				-77.6% \ -160.7%		-44.6% \ -81.6%

### Composition by Currencies

- EUR 60.7%
- CHF 19.7%
- SEK 8.8%
- DKK 5.4%
- Others 5.5%



### Composition by Countries

- CH 19.6%
- FR 17.6%
- DE 17.6%
- NL 11.0%
- Others 34.2%



### TOP COMPONENTS AS OF 20-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.62%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.63%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.36%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.32%
SAP SE	SAP GY Equity	DE	EUR	2.01%
SIEMENS AG	SIE GY Equity	DE	EUR	1.75%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.72%
SANOFI SA	SAN FP Equity	FR	EUR	1.55%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.45%

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