

FACTSHEET - AS OF 20-Jan-2021

Solactive L&G Low Carbon Transition North America Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition North America Index NTR

HISTORICAL PERFORMANCE



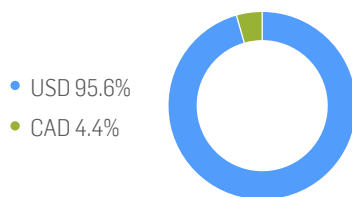
CHARACTERISTICS

ISIN / WKN	DE000SLOCCC2 / SLOCCC	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SOLCTNAN Index/ .SOLCTNAN	Last Price	2134.36
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	589		

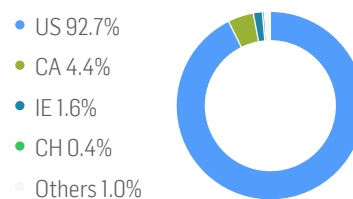
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.06%	12.97%	22.70%	23.07%	2.69%	113.44%
Performance (p.a.)	-	-	-	-	-	14.20%
Volatility (p.a.)	11.03%	15.04%	16.72%	34.37%	13.25%	18.71%
High	2134.36	2134.36	2134.36	2134.36	2134.36	2134.36
Low	2049.13	1785.69	1739.49	1185.03	2050.25	883.29
Sharpe Ratio	5.65	4.24	3.06	0.67	4.69	0.74
Max. Drawdown	-1.64%	-5.82%	-9.76%	-33.88%	-1.64%	-33.88%
VaR 95 \ 99				-53.7% \ -127.5%		-27.0% \ -56.9%
CVaR 95 \ 99				-94.4% \ -182.0%		-48.4% \ -90.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.93%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.45%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.30%
TESLA INC	TSLA UW Equity	US	USD	2.82%
FACEBOOK INC	FB UW Equity	US	USD	1.78%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.61%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.58%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.29%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.24%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.15%

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