

FACTSHEET - AS OF 20-Jan-2021

Solactive L&G Low Carbon Transition Japan Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition Japan Index NTR

HISTORICAL PERFORMANCE



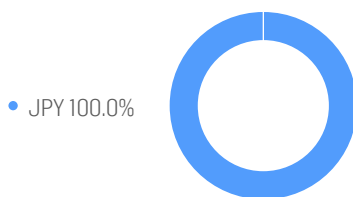
CHARACTERISTICS

ISIN / WKN	DE000SLOCCF5 / SLOCCF	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SOLCTJPN Index/ .SOLCTJPN	Last Price	1554.47
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	340		

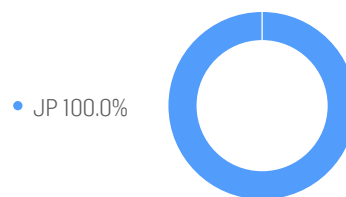
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.68%	17.09%	21.78%	17.61%	2.00%	55.45%
Performance (p.a.)	-	-	-	-	-	8.03%
Volatility (p.a.)	12.97%	13.96%	14.44%	21.39%	11.01%	17.70%
High	1570.96	1570.96	1570.96	1570.96	1570.96	1570.96
Low	1476.03	1302.06	1220.13	963.54	1511.94	810.99
Sharpe Ratio	4.26	6.41	3.39	0.82	3.92	0.44
Max. Drawdown	-1.55%	-2.35%	-5.22%	-27.10%	-1.26%	-28.66%
VaR 95 \ 99				-28.1% \ -53.9%		-26.0% \ -51.8%
CVaR 95 \ 99				-49.5% \ -90.6%		-42.3% \ -71.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.61%
SONY CORP	6758 JT Equity	JP	JPY	3.18%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.84%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.76%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	1.94%
NIDEC CORP ORD	6594 JT Equity	JP	JPY	1.74%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	1.73%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	1.66%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.53%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.46%

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