

FACTSHEET - AS OF 20-Jan-2021

Solactive L&G Low Carbon Transition APAC ex Japan Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition APAC ex Japan Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

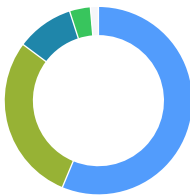
ISIN / WKN	DE000SLOCCJ7 / SLOCCJ	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SOLCTPJN Index/ .SOLCTPJN	Last Price	1511.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2015
Index Members	161		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.26%	20.84%	24.88%	11.98%	4.59%	51.19%
Performance (p.a.)	-	-	-	-	-	7.51%
Volatility (p.a.)	14.40%	15.64%	15.51%	27.39%	15.04%	16.87%
High	1511.91	1511.91	1511.91	1511.91	1511.91	1511.91
Low	1404.52	1197.76	1193.58	841.50	1445.53	769.13
Sharpe Ratio	7.58	7.38	3.66	0.43	8.43	0.43
Max. Drawdown	-1.60%	-4.27%	-6.49%	-37.67%	-1.60%	-38.55%
VaR 95 \ 99				-34.2% \ -109.9%		-25.1% \ -47.2%
CVaR 95 \ 99				-79.3% \ -127.9%		-41.0% \ -79.3%

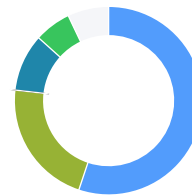
Composition by Currencies

- AUD 56.3%
- HKD 28.9%
- SGD 9.8%
- NZD 3.6%
- Others 1.4%



Composition by Countries

- AU 55.1%
- HK 21.7%
- SG 9.8%
- KY 6.3%
- Others 7.1%



TOP COMPONENTS AS OF 20-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	8.13%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	5.70%
CSL LTD ORD	CSL AT Equity	AU	AUD	5.19%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	4.11%
BHP GROUP LTD	BHP AT Equity	AU	AUD	3.63%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	3.03%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	2.99%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	ANZ AT Equity	AU	AUD	2.50%
FORTESCUE METALS GROUP LTD	FMG AT Equity	AU	AUD	2.11%
WESFARMERS LTD	WES AT Equity	AU	AUD	2.02%

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