

FACTSHEET - AS OF 23-Mar-2023

Solactive Become Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOD174 / SLOD17	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	SOLBCMP Index / .SOLBCMP	Last Price	1236.38
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	30		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.94%	3.34%	1.58%	-11.37%	3.84%	23.64%
Performance (p.a.)						1.27%
Volatility (p.a.)	12.92%	13.13%	16.61%	14.98%	13.62%	15.26%
High	1304.38	1314.23	1314.23	1450.37	1314.23	1532.52
Low	1231.74	1190.63	1122.60	1122.60	1190.63	594.58
Sharpe Ratio*	-3.75	0.90	0.05	-0.93	1.15	-0.07
Max. Drawdown	-5.57%	-6.28%	-8.00%	-22.60%	-6.28%	-49.42%
VaR 95 \ 99				-28.4% \ -36.3%		-22.9% \ -42.7%
CVaR 95 \ 99				-33.2% \ -44.3%		-37.3% \ -64.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- GBP 29.7%
- EUR 26.2%
- NOK 10.3%
- CAD 8.0%
- Others 25.7%



COMPOSITION BY COUNTRIES

- GB 29.7%
- NO 10.3%
- DE 8.4%
- FR 8.3%
- Others 43.3%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
TELENOR ASA	TEL NO Equity	NO	NOK	5.44%
ORKLA ASA	ORK NO Equity	NO	NOK	4.86%
BOUYGUES SA	EN FP Equity	FR	EUR	4.84%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.64%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	4.51%
TELE2 AB	TEL2B SS Equity	SE	SEK	4.36%
MAPFRE SA	MAP SQ Equity	ES	EUR	4.26%
HOLCIM LTD	HOLN SE Equity	CH	CHF	4.17%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	4.04%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	3.81%

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