

FACTSHEET - AS OF 19-Jan-2022

Solactive Atlantic Quality

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA08U5 / SLA08U	Base Value / Base Date	1000 Points / 23.06.2005
Bloomberg / Reuters	SOLAQ Index / .SOLAQ	Last Price	1801.41
Index Calculator	Solactive AG	Dividends	not included
Index Type	Equity Index	Calculation	08:30am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.06.2005
Index Members	25		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.64%	7.75%	7.66%	20.03%	0.21%	80.14%
Performance (p.a.)						3.61%
Volatility (p.a.)	7.66%	10.19%	9.46%	9.88%	8.04%	14.81%
High	1809.36	1809.36	1809.36	1809.36	1809.36	1953.58
Low	1755.05	1671.82	1619.33	1456.86	1781.02	865.37
Max. Drawdown	-1.57%	-3.25%	-5.53%	-5.53%	-1.57%	-42.67%
VaR 95 \ 99				-16.4% \ -27.0%		-22.5% \ -43.9%
CVaR 95 \ 99				-23.0% \ -31.2%		-36.4% \ -62.1%

COMPOSITION BY CURRENCIES

- GBP 37.1%
- USD 32.2%
- SEK 11.6%
- CHF 11.3%
- Others 7.8%



COMPOSITION BY COUNTRIES

- GB 33.5%
- US 28.0%
- SE 11.6%
- CH 11.3%
- Others 15.5%



TOP COMPONENTS AS OF 19-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
RIO TINTO PLC	RIO LN Equity	GB	GBP	4.62%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.54%
BHP GROUP PLC	BHP LN Equity	GB	GBP	4.52%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.26%
ENDEAVOUR MINING PLC	EDV LN Equity	GB	GBP	4.21%
AMCOR PLC	AMCR UN Equity	JE	USD	4.17%
SEMPRA ENERGY	SRE UN Equity	US	USD	4.11%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	4.11%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	4.11%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	4.04%
BARRY CALLEBAUT AG	BARN SE Equity	CH	CHF	4.01%
DOMINION ENERGY INC	D UN Equity	US	USD	4.00%
3M COMPANY	MMM UN Equity	US	USD	3.99%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	3.97%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	3.96%

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