

FACTSHEET - AS OF 28-Mar-2023

Solactive Atlantic Select Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0W98 / SLA0W9	Base Value / Base Date	1000 Points / 07.04.2015
Bloomberg / Reuters	SOASE Index / .SOASE	Last Price	576.53
Index Calculator	Solactive AG	Dividends	not included (Price return)
Index Type	Price Return	Calculation	08:00am to 22:30pm (CET), end of day
Index Currency	EUR	History	Available daily back to 07.04.2015
Index Members	25		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.33%	-2.42%	5.59%	-9.97%	-1.76%	-43.34%
Performance (p.a.)						-6.88%
Volatility (p.a.)	11.21%	8.53%	10.25%	12.29%	8.65%	15.58%
High	604.76	605.27	612.86	663.14	605.27	1032.35
Low	571.77	571.77	546.01	546.01	571.77	525.34
Sharpe Ratio*	-3.98	-1.45	0.86	-1.06	-1.16	-0.63
Max. Drawdown	-5.46%	-5.53%	-6.70%	-17.66%	-5.53%	-49.11%
VaR 95 \ 99				-20.0% \ -36.0%		-23.7% \ -47.1%
CVaR 95 \ 99				-29.8% \ -42.4%		-39.5% \ -72.4%

* 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 41.7%
- USD 22.5%
- EUR 13.4%
- CHF 8.3%
- Others 14.0%



COMPOSITION BY COUNTRIES

- GB 41.7%
- US 22.5%
- CH 8.3%
- SE 7.8%
- Others 19.7%



TOP COMPONENTS AS OF 28-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.86%
ORANGE SA	ORA FP Equity	FR	EUR	4.76%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	4.75%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.75%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	4.49%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	4.45%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	4.42%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	4.36%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	4.36%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.11%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	4.06%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	3.98%
ABBVIE INC	ABBV UN Equity	US	USD	3.90%

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Company	Ticker	Country	Currency	Index Weight (%)
ALTRIA GROUP INC	MO UN Equity	US	USD	3.86%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	3.83%
RIO TINTO PLC	RIO LN Equity	GB	GBP	3.78%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	3.74%
DUKE ENERGY CORP	DUK UN Equity	US	USD	3.70%
AMGEN INC	AMGN UW Equity	US	USD	3.63%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	3.57%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.55%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.44%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	3.39%
AKER BP ASA	AKRBP NO Equity	NO	NOK	3.14%
EQUINOR ASA	EQNR NO Equity	NO	NOK	3.13%

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