

# FACTSHEET - AS OF 22-Feb-2024

## EUROPEAN INFLATION BASKET (PR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFC21 / SLOFC2	Base Value / Base Date	100 Points / 07.02.2022
Bloomberg / Reuters	/ .CGWTINFP	Last Price	101.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	PR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.02.2022
Index Members	59		

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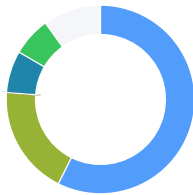
**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.10%	6.09%	8.77%	0.26%	1.35%	1.50%
Performance (p.a.)						0.73%
Volatility (p.a.)	10.76%	10.28%	12.01%	16.70%	11.21%	20.30%
High	101.50	101.50	101.50	101.92	101.50	102.48
Low	98.07	95.00	91.33	87.25	97.09	77.28
Sharpe Ratio*	3.82	2.26	1.22	-0.22	0.48	-0.16
Max. Drawdown	-2.65%	-4.12%	-7.18%	-14.39%	-4.12%	-24.55%
VaR 95 \ 99				-25.9% \ -44.8%		-30.8% \ -69.4%
CVaR 95 \ 99				-43.7% \ -92.5%		-54.1% \ -87.5%

\* 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**

- EUR 57.4%
- GBP 18.8%
- SEK 7.2%
- NOK 6.7%
- Others 9.9%



**COMPOSITION BY COUNTRIES**

- GB 22.4%
- IT 22.1%
- NL 7.8%
- SE 7.2%
- Others 40.5%



**TOP COMPONENTS AS OF 22-Feb-2024**

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	6.06%
UBS GROUP AG	UBSG SE Equity	CH	CHF	4.22%
TENARIS SA	TEN IM Equity	LU	EUR	4.14%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	3.68%
SHELL PLC	SHELL NA Equity	GB	EUR	3.57%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.46%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	3.45%
BP PLC	BP/ LN Equity	GB	GBP	3.33%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.24%
ENI SPA	ENI IM Equity	IT	EUR	3.17%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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