

# FACTSHEET - AS OF 22-Feb-2024

## EUROPEAN INFLATION BASKET NO FEE (PR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFC54 / SLOFC5	Base Value / Base Date	100 Points / 07.02.2022
Bloomberg / Reuters	/ .CGWTINNP	Last Price	104.70
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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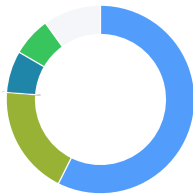
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.22%	6.49%	9.59%	1.77%	1.58%	4.70%
Performance (p.a.)						2.28%
Volatility (p.a.)	10.78%	10.29%	12.01%	16.70%	11.23%	20.30%
High	104.70	104.70	104.70	104.70	104.70	104.70
Low	101.10	97.65	93.75	88.75	100.00	77.81
Sharpe Ratio*	4.01	2.45	1.37	-0.13	0.63	-0.08
Max. Drawdown	-2.62%	-4.07%	-7.04%	-14.33%	-4.07%	-24.04%
VaR 95 \ 99				-25.6% \ -45.0%		-30.6% \ -69.2%
CVaR 95 \ 99				-43.6% \ -92.4%		-54.0% \ -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).

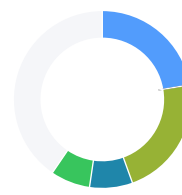
## COMPOSITION BY CURRENCIES

- 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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