

FACTSHEET - AS OF 19-Jun-2024

EUROPEAN INFLATION BASKET NO FEE (GTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFC70 / SLOFC7	Base Value / Base Date	100 Points / 07.02.2022
Bloomberg / Reuters	/ .CGWTINNT	Last Price	131.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.42%	4.45%	15.13%	31.41%	14.81%	31.78%
Performance (p.a.)						12.39%
Volatility (p.a.)	15.12%	12.80%	11.49%	12.32%	11.64%	19.37%
High	136.85	136.85	136.85	136.85	136.85	136.85
Low	129.50	126.17	111.41	100.95	111.41	80.88
Sharpe Ratio*	-2.52	1.22	2.56	2.29	2.59	0.45
Max. Drawdown	-5.37%	-5.37%	-5.37%	-7.00%	-5.37%	-21.06%
VaR 95 \ 99				-21.8% \ -33.3%		-30.6% \ -65.9%
CVaR 95 \ 99				-28.7% \ -36.9%		-50.8% \ -84.3%

* 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).

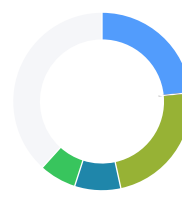
COMPOSITION BY CURRENCIES

- EUR 57.6%
- GBP 19.7%
- SEK 6.7%
- NOK 6.5%
- Others 9.5%



COMPOSITION BY COUNTRIES

- IT 23.4%
- GB 23.2%
- NL 8.4%
- SE 6.7%
- Others 38.3%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	6.32%
UBS GROUP AG	UBSG SE Equity	CH	CHF	4.08%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	3.97%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.66%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.53%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	3.47%
SHELL PLC	SHELL NA Equity	GB	EUR	3.43%
ING GROEP NV	INGA NA Equity	NL	EUR	3.34%
TENARIS SA	TEN IM Equity	LU	EUR	3.20%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	3.03%

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