

FACTSHEET - AS OF 04-Aug-2025

Solactive Inflation European Equity Select 2022 AR 5% Index

DESCRIPTION

Solactive Inflation European Equity Select 2022 AR 5% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE115 / SLOE11	Base Value / Base Date	1000 Points / 29.12.2006
Bloomberg / Reuters	SOINFL22 Index / .SOINFL22	Last Price	1578.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.12.2006
Index Members	20		

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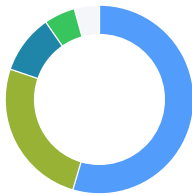
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.52%	6.31%	5.49%	16.34%	12.12%	57.85%
Performance (p.a.)						2.48%
Volatility (p.a.)	11.51%	12.47%	20.48%	17.16%	19.32%	23.02%
High	1628.55	1628.55	1628.55	1628.55	1628.55	1628.55
Low	1577.61	1479.06	1275.69	1275.69	1275.69	384.81
Sharpe Ratio*	0.40	2.11	0.47	0.86	1.00	0.02
Max. Drawdown	-3.08%	-4.15%	-19.43%	-19.43%	-19.43%	-65.31%
VaR 95 \ 99				-24.0% \ -62.8%		-36.6% \ -69.7%
CVaR 95 \ 99				-44.8% \ -77.8%		-57.3% \ -93.7%

* 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 54.6%
- GBP 25.6%
- SEK 10.1%
- DKK 5.3%
- Others 4.3%



COMPOSITION BY COUNTRIES

- GB 25.6%
- FR 20.3%
- DE 20.1%
- SE 10.1%
- Others 23.8%



TOP COMPONENTS AS OF 04-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	5.52%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	5.36%
BP PLC	BP/ LN Equity	GB	GBP	5.35%
AP MOLLER MAERSK AS CLASS B	MAERSKB DC Equity	DK	DKK	5.35%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	5.30%
PERNOD RICARD SA	RI FP Equity	FR	EUR	5.30%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBP	5.25%
SANDVIK AB	SAND SS Equity	SE	SEK	5.24%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.17%
EON SE	EOAN GY Equity	DE	EUR	5.16%

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