

# FACTSHEET - AS OF 26-Apr-2024

## 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	1485.38
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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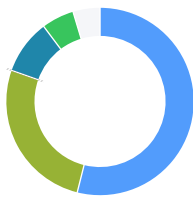
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.43%	4.41%	12.36%	3.81%	4.82%	48.54%
Performance (p.a.)						2.31%
Volatility (p.a.)	11.62%	10.05%	10.22%	12.38%	10.00%	23.40%
High	1485.38	1485.38	1485.38	1485.38	1485.38	1493.27
Low	1425.38	1388.37	1319.48	1319.48	1371.39	384.81
Sharpe Ratio*	1.29	1.51	2.23	-0.00	1.16	-0.07
Max. Drawdown	-3.17%	-3.17%	-3.83%	-10.71%	-3.50%	-65.31%
VaR 95 \ 99				-20.3% \ -36.5%		-37.3% \ -69.8%
CVaR 95 \ 99				-27.9% \ -40.8%		-58.0% \ -94.8%

\* 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 53.9%
- GBP 26.5%
- SEK 9.4%
- DKK 5.6%
- Others 4.7%



## COMPOSITION BY COUNTRIES

- GB 26.5%
- DE 19.6%
- FR 19.2%
- NL 9.9%
- Others 24.8%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	6.32%
AP MOLLER MAERSK AS CLASS B	MAERSKB DC Equity	DK	DKK	5.59%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	5.52%
BEIERSDORF AG	BEI GY Equity	DE	EUR	5.21%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.18%
BP PLC	BP/ LN Equity	GB	GBP	5.04%
AEGON LTD	AGN NA Equity	NL	EUR	5.02%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	4.99%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.87%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	4.85%

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