

# FACTSHEET - AS OF 26-Apr-2024

## Solactive TIPS ETF Index PR

### DESCRIPTION

Solactive TIPS ETF Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEZ17 / SLOEZ1	Base Value / Base Date	100 Points / 30.12.2021
Bloomberg / Reuters	SOLTIPEP Index / .SOLTIPEP	Last Price	81.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	PR	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.12.2021
Index Members	1		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.48%	-0.90%	2.48%	-3.43%	-1.59%	-18.23%
Performance (p.a.)						-8.30%
Volatility (p.a.)	5.56%	5.31%	5.75%	6.00%	5.13%	8.19%
High	83.03	83.52	83.52	85.06	83.52	100.00
Low	81.44	81.44	79.47	78.94	81.44	78.94
Sharpe Ratio*	-3.95	-1.68	-0.04	-1.46	-1.97	-1.66
Max. Drawdown	-1.91%	-2.49%	-2.49%	-7.19%	-2.49%	-21.06%
VaR 95 \ 99				-10.1% \ -13.4%		-13.2% \ -22.4%
CVaR 95 \ 99				-12.5% \ -15.4%		-18.9% \ -29.1%

\* 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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES TIPS BOND ETF	TIP UP Equity	US	USD	100.00%

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