

# FACTSHEET - AS OF 04-Nov-2024

## EUROPEAN INFLATION BASKET (PR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFC21 / SLOFC2	Base Value / Base Date	100 Points / 07.02.2022
Bloomberg / Reuters	/ .CGWTINFP	Last Price	112.87
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	58		

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**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.43%	9.69%	1.03%	21.09%	12.70%	12.87%
Performance (p.a.)						4.52%
Volatility (p.a.)	10.59%	12.95%	14.97%	13.11%	13.47%	18.88%
High	114.39	114.39	114.39	114.39	114.39	114.39
Low	110.85	102.90	102.90	93.21	97.09	77.28
Sharpe Ratio*	1.48	3.27	-0.07	1.39	0.89	0.07
Max. Drawdown	-3.07%	-3.91%	-9.75%	-9.75%	-9.75%	-24.55%
VaR 95 \ 99				-21.8% \ -41.1%		-29.2% \ -65.2%
CVaR 95 \ 99				-33.4% \ -56.0%		-50.0% \ -81.9%

\* 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).

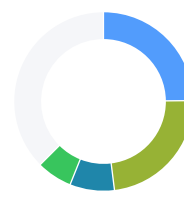
**COMPOSITION BY CURRENCIES**

- EUR 58.1%
- GBp 19.8%
- SEK 6.4%
- NOK 5.8%
- Others 9.8%



**COMPOSITION BY COUNTRIES**

- IT 24.8%
- GB 23.2%
- NL 8.0%
- SE 6.4%
- Others 37.5%



**TOP COMPONENTS AS OF 04-Nov-2024**

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	7.50%
UBS GROUP AG	UBSG SE Equity	CH	CHF	4.17%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.93%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	3.80%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.65%
NATWEST GROUP PLC	NWG LN Equity	GB	GBp	3.61%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	3.56%
TENARIS SA	TEN IM Equity	LU	EUR	3.50%
SHELL PLC	SHELL NA Equity	GB	EUR	3.35%
ING GROEP NV	INGA NA Equity	NL	EUR	3.21%

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