

# FACTSHEET - AS OF 23-Apr-2024

## Solactive European Inflation-Linked Companies Index 5% AR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOGJ64 / SLOGJ6	Base Value / Base Date	1005.22 Points / 12.07.2022
Bloomberg / Reuters	SOLINFAR Index / .SOLINFAR	Last Price	958.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.07.2022
Index Members	29		

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**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.59%	0.77%	7.84%	0.55%	1.07%	-4.64%
Performance (p.a.)						-2.63%
Volatility (p.a.)	6.49%	7.02%	7.14%	8.64%	7.30%	12.35%
High	958.53	958.53	958.64	959.94	958.64	1035.98
Low	938.16	926.45	882.47	882.47	926.45	823.60
Sharpe Ratio*	0.54	-0.11	1.77	-0.39	-0.07	-0.53
Max. Drawdown	-2.00%	-3.01%	-3.36%	-8.07%	-3.36%	-20.50%
VaR 95 \ 99				-14.3% \ -26.7%		-20.8% \ -32.7%
CVaR 95 \ 99				-20.5% \ -29.3%		-29.9% \ -46.5%

\* 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**

- CHF 30.6%
- EUR 24.2%
- GBP 22.3%
- NOK 12.6%
- Others 10.4%



**COMPOSITION BY COUNTRIES**

- CH 30.6%
- GB 22.3%
- NO 12.6%
- NL 8.7%
- Others 25.9%



**TOP COMPONENTS AS OF 23-Apr-2024**

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	8.68%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.52%
AVIVA PLC	AV/ LN Equity	GB	GBP	4.10%
TRYG AS	TRYG DC Equity	DK	DKK	3.83%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.67%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	3.50%
EMMI AG	EMMN SE Equity	CH	CHF	3.47%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	3.47%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	3.45%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	3.41%

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