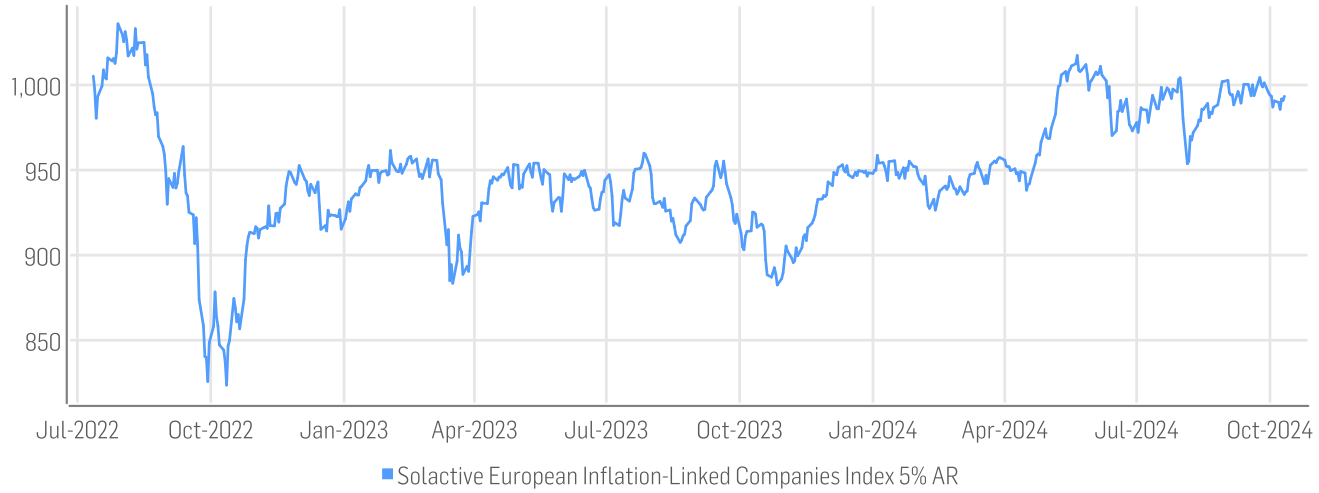
FACTSHEET - AS OF 11-Oct-2024
Solactive European Inflation-Linked Companies Index 5% AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0GJ64 / SL0GJ6	Base Value / Base Date	1005.22 Points / 12.07.2022
Bloomberg / Reuters	SOLINFAR Index / .SOLINFAR	Last Price	993.35
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	30		

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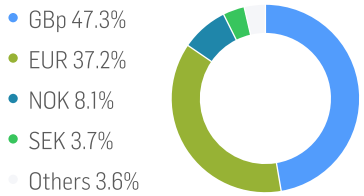
STATISTICS

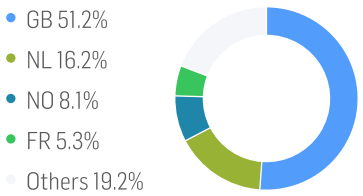
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.40%	-0.06%	4.65%	8.27%	4.74%	-1.18%
Performance (p.a.)						-0.53%
Volatility (p.a.)	7.04%	9.96%	9.77%	8.69%	8.85%	11.86%
High	1004.35	1004.35	1017.34	1017.34	1017.34	1035.98
Low	985.67	953.71	938.16	882.47	926.45	823.60
Sharpe Ratio*	0.23	-0.37	0.64	0.57	0.30	-0.33
Max. Drawdown	-1.86%	-5.03%	-6.25%	-6.25%	-6.25%	-20.50%
VaR 95 \ 99				-13.7% \ -24.9%		-20.4% \ -32.7%
CVaR 95 \ 99				-20.8% \ -36.3%		-29.1% \ -45.9%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
TESCO PLC	TSCO LN Equity	GB	GBp	4.79%
MOWI ASA	MOWI NO Equity	NO	NOK	4.50%
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.44%
RELX PLC	REL LN Equity	GB	GBp	4.02%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.99%
SHELL PLC	SHELL NA Equity	GB	EUR	3.86%
TELE2 AB	TEL2B SS Equity	SE	SEK	3.71%
TRYG AS	TRYG DC Equity	DK	DKK	3.64%
TELENOR ASA	TEL NO Equity	NO	NOK	3.60%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	3.53%

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