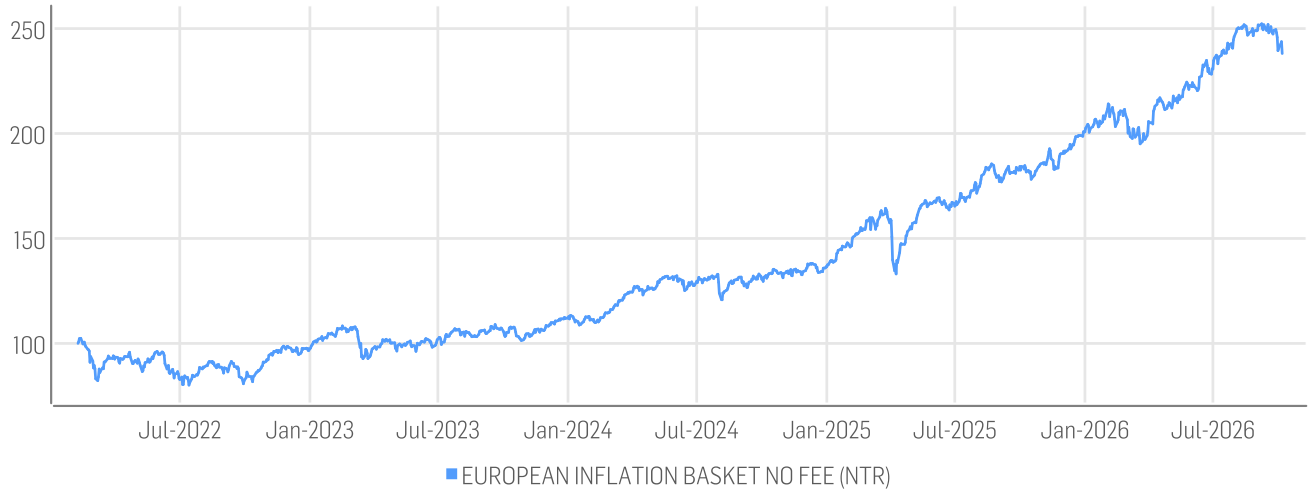
FACTSHEET - AS OF 07-Oct-2026
EUROPEAN INFLATION BASKET NO FEE (NTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0FC62 / SL0FC6	Base Value / Base Date	100 Points / 07.02.2022
Bloomberg / Reuters	/ .CGWTINNN	Last Price	238.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	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	56		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.49%	0.95%	11.77%	31.06%	18.61%	138.09%
Performance (p.a.)						20.45%
Volatility (p.a.)	15.92%	12.75%	12.92%	14.52%	15.03%	17.96%
High	252.29	252.29	252.29	252.29	252.29	252.29
Low	238.09	235.84	211.34	178.17	195.06	80.12
Sharpe Ratio*	-3.28	0.12	1.77	2.01	1.50	1.00
Max. Drawdown	-5.63%	-5.63%	-5.63%	-8.90%	-8.90%	-21.80%
VaR 95 \ 99				-23.2% \ -41.4%		-26.6% \ -58.4%
CVaR 95 \ 99				-34.2% \ -46.3%		-46.2% \ -80.0%

* 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 60.1%
- GBp 18.8%
- SEK 6.4%
- NOK 5.6%
- Others 9.1%

COMPOSITION BY COUNTRIES

- IT 26.7%
- GB 21.6%
- NL 10.2%
- SE 6.4%
- Others 35.2%

TOP COMPONENTS AS OF 07-Oct-2026

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	8.42%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	6.01%
NATWEST GROUP PLC	NWG LN Equity	GB	GBp	4.05%
ING GROEP NV	INGA NA Equity	NL	EUR	4.01%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.95%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	3.88%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	3.76%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.66%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.47%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.34%

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