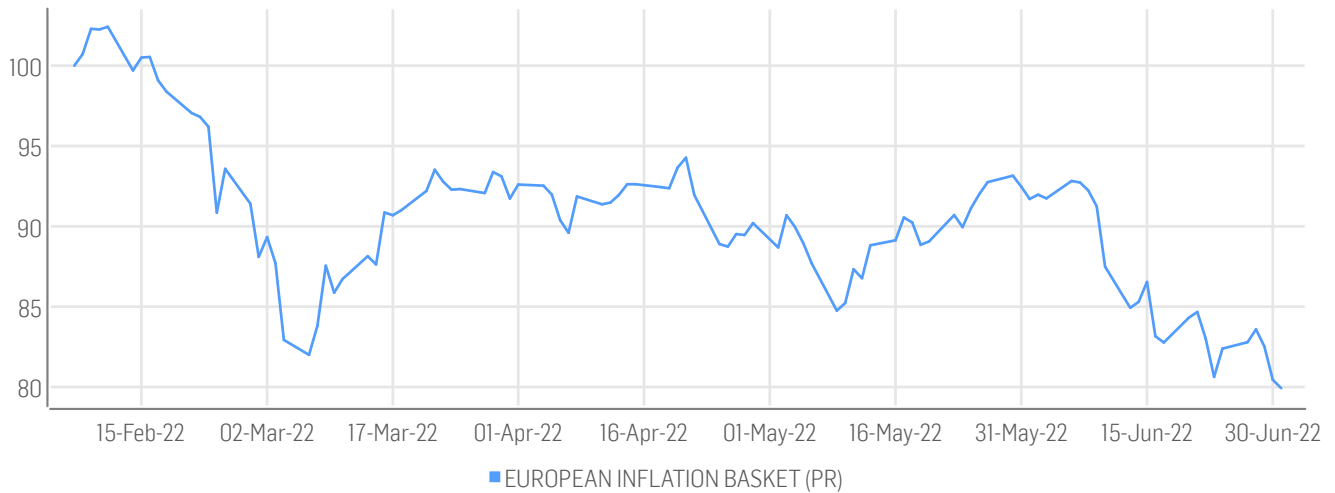


# FACTSHEET - AS OF 01-Jul-2022

## 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	79.93
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	59		

FACTSHEET - AS OF 01-Jul-2022  
EUROPEAN INFLATION BASKET (PR)

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.84%	-13.68%			-20.07%	-20.07%
Performance (p.a.)						-43.35%
Volatility (p.a.)	28.24%	24.88%			28.19%	28.19%
High	92.82	94.27			102.42	102.42
Low	79.93	79.93			79.93	79.93
Sharpe Ratio*	-2.86	-1.78			-1.52	-1.52
Max. Drawdown	-13.89%	-15.21%			-21.96%	-21.96%
VaR 95 \ 99						-54.3% \ -88.8%
CVaR 95 \ 99						-73.6% \ -90.8%

\* 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).

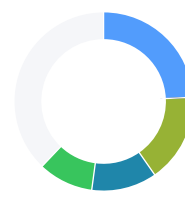
## COMPOSITION BY CURRENCIES

- EUR 55.4%
- GBP 20.5%
- NOK 10.0%
- SEK 6.3%
- Others 7.9%



## COMPOSITION BY COUNTRIES

- GB 24.3%
- IT 16.1%
- NL 11.8%
- NO 10.0%
- Others 37.9%



## TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
EQUINOR ASA	EQNR NO Equity	NO	NOK	4.58%
TENARIS SA	TEN IM Equity	LU	EUR	3.93%
SHELL PLC	SHELL NA Equity	GB	EUR	3.75%
BP PLC	BP/ LN Equity	GB	GBP	3.43%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.19%
CNH INDUSTRIAL NV	CNHI IM Equity	NL	EUR	3.19%
ENI SPA	ENI IM Equity	IT	EUR	3.18%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.17%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBP	2.94%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	2.84%

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