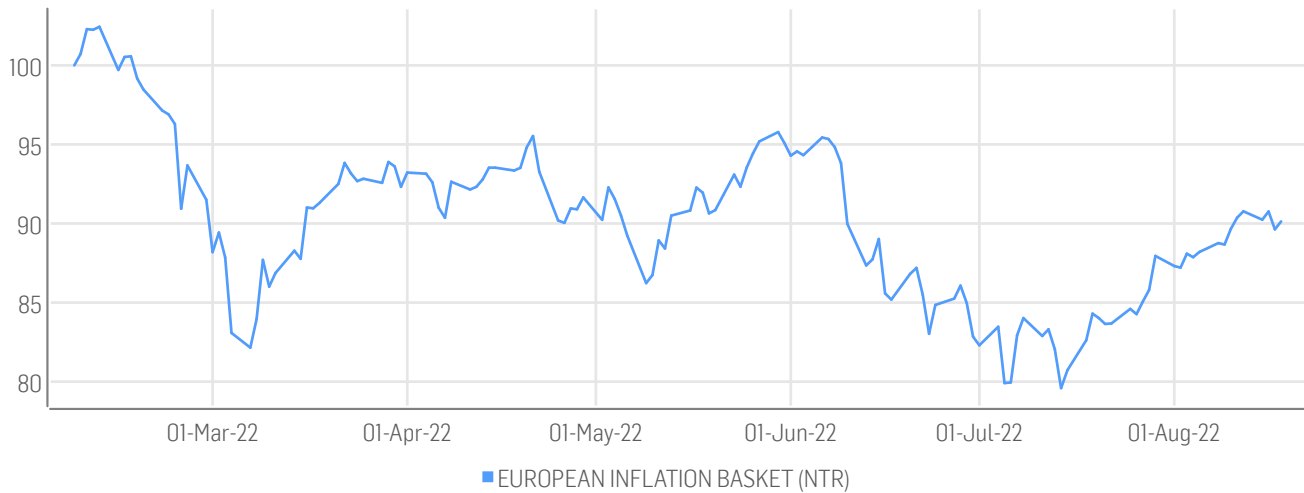


FACTSHEET - AS OF 18-Aug-2022

EUROPEAN INFLATION BASKET (NTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFC39 / SLOFC3	Base Value / Base Date	100 Points / 07.02.2022
Bloomberg / Reuters	/ .CGWTINFN	Last Price	90.13
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	59		

FACTSHEET - AS OF 18-Aug-2022
EUROPEAN INFLATION BASKET (NTR)

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.92%	-0.79%	-8.47%		-9.87%	-9.87%
Performance (p.a.)						-17.94%
Volatility (p.a.)	13.93%	25.61%	27.83%		27.35%	27.35%
High	90.77	95.78	97.14		102.44	102.44
Low	83.65	79.59	79.59		79.59	79.59
Sharpe Ratio*	9.03	-0.12	-0.59		-0.65	-0.65
Max. Drawdown	-1.26%	-16.90%	-19.17%		-22.31%	-22.31%
VaR 95 \ 99						-54.3% \ -88.6%
CVaR 95 \ 99						-72.6% \ -90.7%

* 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).

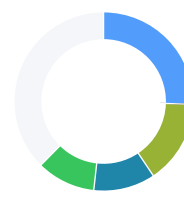
COMPOSITION BY CURRENCIES

- EUR 53.5%
- GBP 21.9%
- NOK 10.6%
- SEK 6.3%
- Others 7.8%



COMPOSITION BY COUNTRIES

- GB 25.5%
- IT 15.1%
- NL 11.2%
- NO 10.6%
- Others 37.6%



TOP COMPONENTS AS OF 18-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
EQUINOR ASA	EQNR NO Equity	NO	NOK	4.85%
TENARIS SA	TEN IM Equity	LU	EUR	3.90%
BP PLC	BP/ LN Equity	GB	GBP	3.70%
SHELL PLC	SHELL NA Equity	GB	EUR	3.65%
CNH INDUSTRIAL NV	CNHI IM Equity	NL	EUR	3.31%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	3.21%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.12%
ENI SPA	ENI IM Equity	IT	EUR	3.06%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBP	3.02%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.93%

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