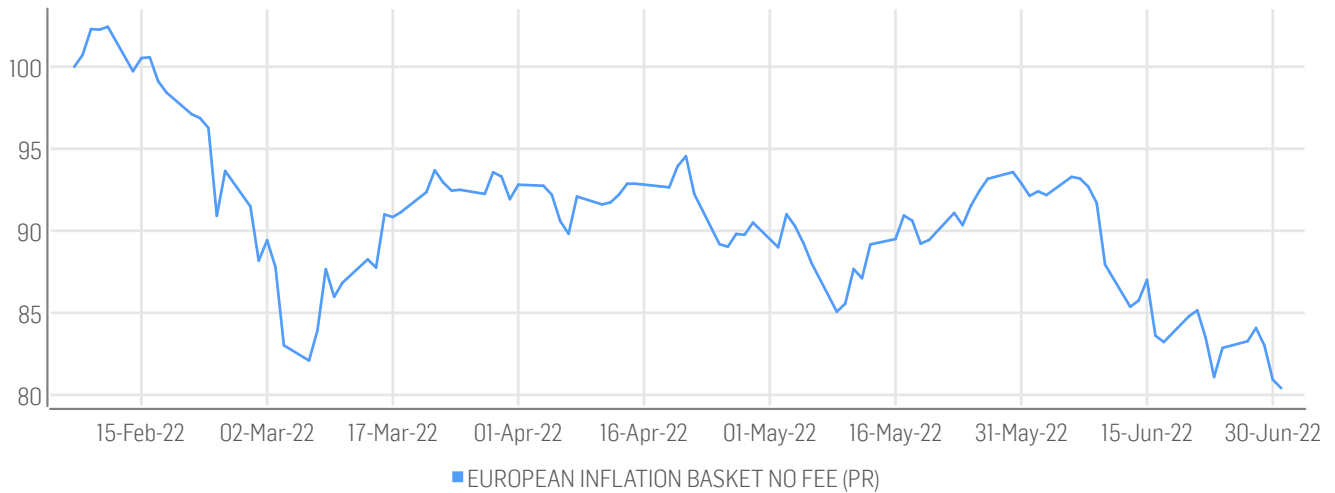


FACTSHEET - AS OF 01-Jul-2022

EUROPEAN INFLATION BASKET NO FEE (PR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0FC54 / SL0FC5	Base Value / Base Date	100 Points / 07.02.2022
Bloomberg / Reuters	/ .CGWTINNP	Last Price	80.41
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 NO FEE (PR)

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.72%	-13.36%			-19.59%	-19.59%
Performance (p.a.)						-42.48%
Volatility (p.a.)	28.27%	24.87%			28.19%	28.19%
High	93.29	94.55			102.44	102.44
Low	80.41	80.41			80.41	80.41
Sharpe Ratio*	-2.84	-1.75			-1.49	-1.49
Max. Drawdown	-13.81%	-14.96%			-21.51%	-21.51%
VaR 95 \ 99						-54.1% \ -88.7%
CVaR 95 \ 99						-73.6% \ -90.9%

* 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).

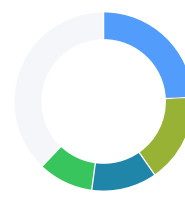
COMPOSITION BY CURRENCIES

- 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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