

FACTSHEET - AS OF 30-Nov-2022

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	98.58
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		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.83%	14.81%	4.01%		-1.42%	-1.42%
Performance (p.a.)						-1.75%
Volatility (p.a.)	14.27%	21.78%	23.78%		25.39%	25.39%
High	98.71	98.71	98.71		102.45	102.45
Low	91.42	80.76	80.12		80.12	80.12
Sharpe Ratio*	10.44	3.39	0.29		-0.12	-0.12
Max. Drawdown	-1.44%	-11.71%	-16.47%		-21.80%	-21.80%
VaR 95 \ 99						-47.0% \ -72.9%
CVaR 95 \ 99						-66.4% \ -89.7%

* 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).

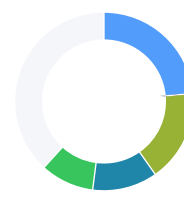
COMPOSITION BY CURRENCIES

- EUR 55.9%
- GBP 19.9%
- NOK 9.7%
- SEK 6.4%
- Others 8.1%



COMPOSITION BY COUNTRIES

- GB 23.6%
- IT 16.7%
- NL 11.8%
- NO 9.7%
- Others 38.3%



TOP COMPONENTS AS OF 30-Nov-2022

Company	Ticker	Country	Currency	Index Weight (%)
TENARIS SA	TEN IM Equity	LU	EUR	4.56%
EQUINOR ASA	EQNR NO Equity	NO	NOK	4.46%
BP PLC	BP/ LN Equity	GB	GBP	3.79%
CNH INDUSTRIAL NV	CNH IM Equity	NL	EUR	3.67%
SHELL PLC	SHELL NA Equity	GB	EUR	3.66%
ENI SPA	ENI IM Equity	IT	EUR	3.47%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.04%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.96%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	2.90%
ING GROEP NV	INGA NA Equity	NL	EUR	2.84%

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