

# FACTSHEET - AS OF 27-Sep-2023

## EUROPEAN INFLATION BASKET NO FEE (GTR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOFC70 / SLOFC7 | Base Value / Base Date | 100 Points / 07.02.2022                     |
| Bloomberg / Reuters | / .CGWTINNT           | Last Price             | 109.14                                      |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | TR                    | 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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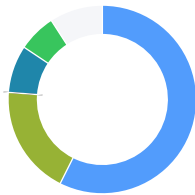
STATISTICS

| EUR                | 30D    | 90D    | 180D   | 360D            | YTD     | Since Inception |
|--------------------|--------|--------|--------|-----------------|---------|-----------------|
| Performance        | 2.27%  | 6.47%  | 10.43% | 31.45%          | 11.78%  | 9.14%           |
| Performance (p.a.) |        |        |        |                 |         | 5.50%           |
| Volatility (p.a.)  | 12.39% | 13.77% | 14.53% | 17.93%          | 18.16%  | 21.89%          |
| High               | 111.51 | 111.51 | 111.51 | 111.51          | 111.51  | 111.51          |
| Low                | 106.72 | 101.63 | 97.98  | 82.58           | 93.82   | 80.88           |
| Sharpe Ratio*      | 2.22   | 1.82   | 1.27   | 1.57            | 0.68    | 0.07            |
| Max. Drawdown      | -2.13% | -3.56% | -5.32% | -14.45%         | -14.45% | -21.06%         |
| VaR 95 \ 99        |        |        |        | -25.5% \ -42.6% |         | -37.2% \ -72.7% |
| CVaR 95 \ 99       |        |        |        | -44.4% \ -92.4% |         | -58.4% \ -91.0% |

\* 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 57.4%
- GBP 18.8%
- NOK 8.2%
- SEK 6.5%
- Others 9.1%



COMPOSITION BY COUNTRIES

- GB 22.5%
- IT 20.4%
- NL 10.2%
- NO 8.2%
- Others 38.7%



TOP COMPONENTS AS OF 27-Sep-2023

| Company                    | Ticker           | Country | Currency | Index Weight (%) |
|----------------------------|------------------|---------|----------|------------------|
| UNICREDIT SPA              | UCG IM Equity    | IT      | EUR      | 4.69%            |
| TENARIS SA                 | TEN IM Equity    | LU      | EUR      | 3.83%            |
| BP PLC                     | BP/ LN Equity    | GB      | GBP      | 3.82%            |
| EQUINOR ASA                | EQNR NO Equity   | NO      | NOK      | 3.78%            |
| UBS GROUP AG               | UBSG SE Equity   | CH      | CHF      | 3.73%            |
| SHELL PLC                  | SHELL NA Equity  | GB      | EUR      | 3.70%            |
| ENI SPA                    | ENI IM Equity    | IT      | EUR      | 3.60%            |
| ASSICURAZIONI GENERALI SPA | G IM Equity      | IT      | EUR      | 3.31%            |
| BANCO BPM SPA              | BAMI IM Equity   | IT      | EUR      | 3.19%            |
| DANSKE BANK A/S            | DANSKE DC Equity | DK      | DKK      | 3.12%            |

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