

# FACTSHEET - AS OF 07-Apr-2026

## 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             | 191.99                                      |
| 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       | 57                    |                        |   |

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**STATISTICS**

| EUR                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | 2.88%  | 1.61%  | 10.53% | 45.50%          | 1.49%  | 91.99%          |
| Performance (p.a.) |        |        |        |                 |        | 16.97%          |
| Volatility (p.a.)  | 18.54% | 18.22% | 15.61% | 14.71%          | 17.72% | 18.43%          |
| High               | 193.16 | 201.50 | 201.50 | 201.50          | 201.50 | 201.50          |
| Low                | 183.23 | 183.23 | 168.44 | 136.52          | 183.23 | 79.59           |
| Sharpe Ratio*      | 2.12   | 0.26   | 1.32   | 3.02            | 0.21   | 0.82            |
| Max. Drawdown      | -3.88% | -9.07% | -9.07% | -9.07%          | -9.07% | -22.31%         |
| VaR 95 \ 99        |        |        |        | -21.8% \ -42.1% |        | -27.9% \ -62.6% |
| CVaR 95 \ 99       |        |        |        | -33.0% \ -46.3% |        | -47.9% \ -83.8% |

\* 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).

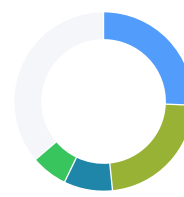
**COMPOSITION BY CURRENCIES**

- EUR 59.0%
- GBp 19.7%
- NOK 6.6%
- SEK 6.1%
- Others 8.7%



**COMPOSITION BY COUNTRIES**

- IT 25.7%
- GB 22.7%
- NL 8.8%
- NO 6.6%
- Others 36.2%



**TOP COMPONENTS AS OF 07-Apr-2026**

| Company                    | Ticker           | Country | Currency | Index Weight (%) |
|----------------------------|------------------|---------|----------|------------------|
| UNICREDIT SPA              | UCG IM Equity    | IT      | EUR      | 7.71%            |
| BANCO BPM SPA              | BAMI IM Equity   | IT      | EUR      | 5.48%            |
| NATWEST GROUP PLC          | NWG LN Equity    | GB      | GBp      | 3.92%            |
| DANSKE BANK A/S            | DANSKE DC Equity | DK      | DKK      | 3.87%            |
| TENARIS SA                 | TEN IM Equity    | LU      | EUR      | 3.86%            |
| INTESA SANPAOLO SPA        | ISP IM Equity    | IT      | EUR      | 3.84%            |
| ENI SPA                    | ENI IM Equity    | IT      | EUR      | 3.56%            |
| ASSICURAZIONI GENERALI SPA | G IM Equity      | IT      | EUR      | 3.50%            |
| BARCLAYS PLC               | BARC LN Equity   | GB      | GBp      | 3.47%            |
| ING GROEP NV               | INGA NA Equity   | NL      | EUR      | 3.41%            |

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