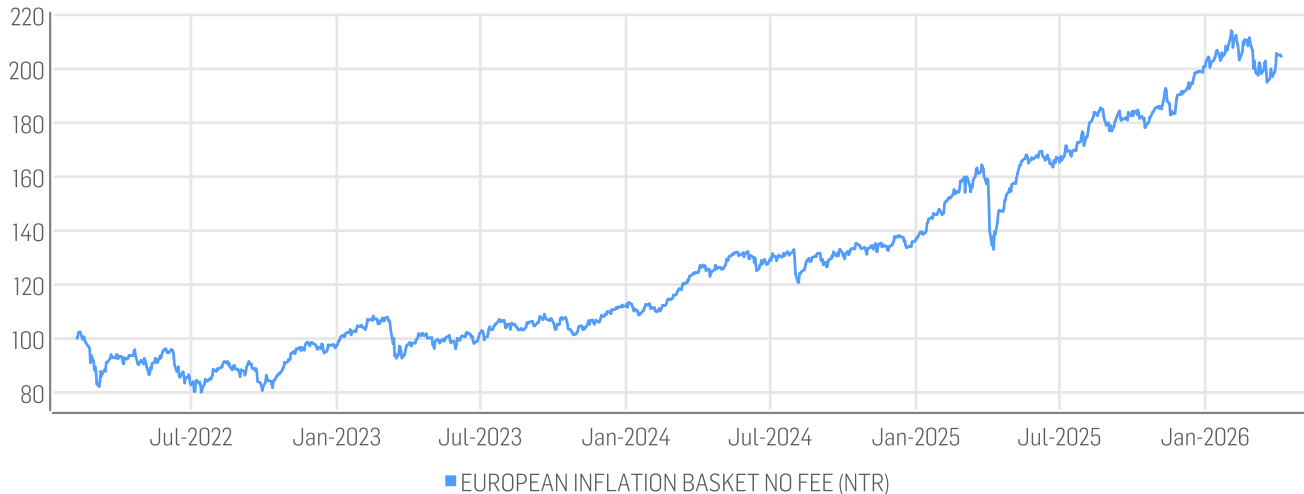


# FACTSHEET - AS OF 07-Apr-2026

## 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	204.55
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		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.02%	1.99%	11.37%	47.71%	1.90%	104.55%
Performance (p.a.)						18.76%
Volatility (p.a.)	18.54%	18.22%	15.62%	14.71%	17.72%	18.44%
High	205.74	214.12	214.12	214.12	214.12	214.12
Low	195.06	195.06	178.17	143.29	195.06	80.12
Sharpe Ratio*	2.25	0.35	1.44	3.17	0.31	0.91
Max. Drawdown	-3.87%	-8.90%	-8.90%	-8.90%	-8.90%	-21.80%
VaR 95 \ 99				-21.5% \ -42.0%		-27.6% \ -62.4%
CVaR 95 \ 99				-33.0% \ -46.3%		-47.8% \ -83.7%

\* 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).

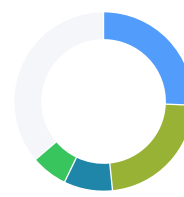
## COMPOSITION BY CURRENCIES

- EUR 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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