

FACTSHEET - AS OF 30-Oct-2020

Solactive Global Water Total Return Index

DESCRIPTION

The Solactive Global Water Index is an index of the 20 largest companies in the global water sector. The index is divided into the sectors water utilities (10 members, 50% weighting) and water treatment (10 members, 50% weighting). The index members are weighted according to market capitalization with a minimum weight of 2 percent and a maximum weight of 20 percent. The index is adjusted semi-annually and calculated as a total return index in Euro.

HISTORICAL PERFORMANCE



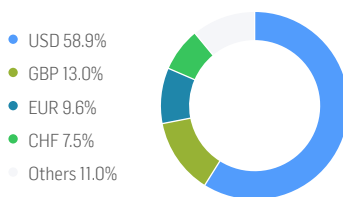
CHARACTERISTICS

ISIN / WKN	DE000A0JZD19 / A0JZD1	Base Value / Base Date	100 Points / 15.08.2007
Bloomberg / Reuters	SBOXGWAT Index / .SBOXGWAT	Last Price	241.24
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 15.08.2007
Index Members	20		

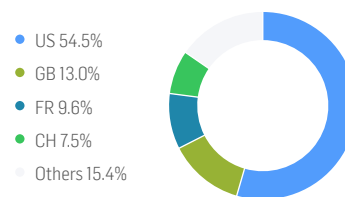
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.07%	3.96%	6.46%	-0.56%	-2.89%	153.75%
Performance (p.a.)	-	-	-	-	-	7.31%
Volatility (p.a.)	12.65%	13.76%	17.21%	29.83%	32.25%	16.46%
High	254.39	254.39	254.39	274.59	274.59	274.59
Low	241.24	232.45	223.82	182.12	182.12	47.51
Sharpe Ratio	-0.93	1.28	0.82	-0.00	-0.09	0.47
Max. Drawdown	-5.17%	-5.17%	-8.86%	-33.68%	-33.68%	-58.24%
VaR 95 \ 99				-40.8% \ -121.9%		-24.3% \ -46.0%
CVaR 95 \ 99				-85.4% \ -137.7%		-39.4% \ -69.8%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
ECOLAB INC	ECL UN Equity	US	USD	14.65%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	11.68%
GEBERIT AG	GEBN SE Equity	CH	CHF	7.53%
XYLEM INC	XYL UN Equity	US	USD	6.38%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	5.65%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	5.10%
UNITED UTILITIES PLC	UUJ/ LN Equity	GB	GBP	4.65%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	4.60%
SUEZ	SEV FP Equity	FR	EUR	4.46%
PENTAIR PLC	PNR UN Equity	IE	USD	4.43%
SMITH (A.O.) CORP	AOS UN Equity	US	USD	4.37%
PENNON GROUP PLC	PNN LN Equity	GB	GBP	3.77%
GUANGDONG INVESTMENT	270 HK Equity	HK	HKD	3.32%
AMERICAN STATES WATER CO	AWR UN Equity	US	USD	3.11%
WATTS WATER TECHNOLOGIES INC	WTS UN Equity	US	USD	3.02%

DISCLAIMER

© Solactive AG, 2020. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.