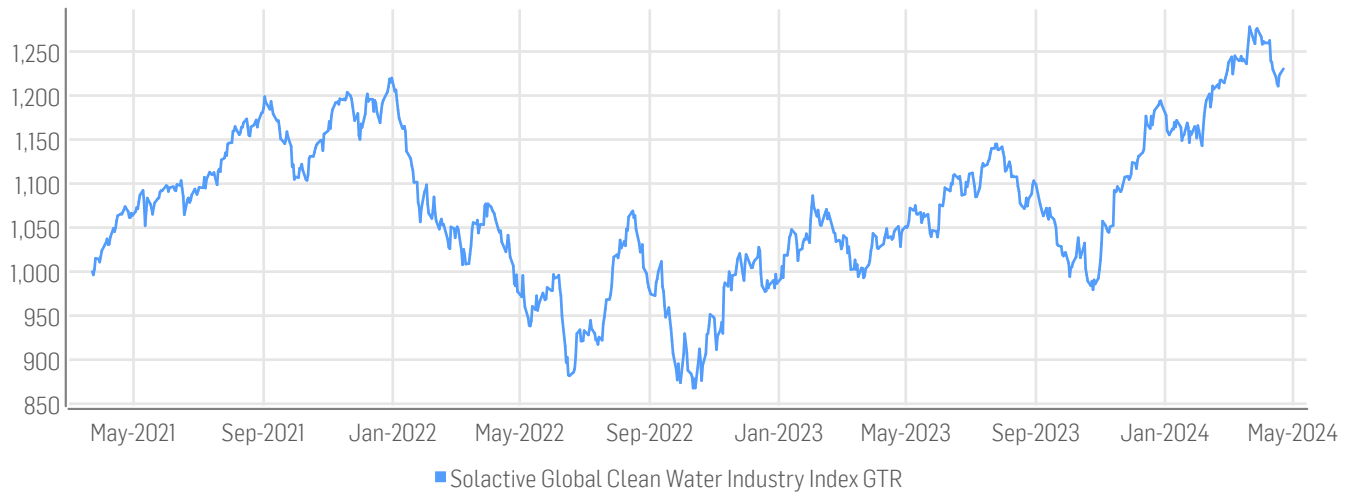


# FACTSHEET - AS OF 22-Apr-2024

## Solactive Global Clean Water Industry Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCZJ8 / SLOCZJ	Base Value / Base Date	1000 Points / 19.03.2021
Bloomberg / Reuters	/ .SOLAQWAT	Last Price	1230.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 19.03.2021
Index Members	40		

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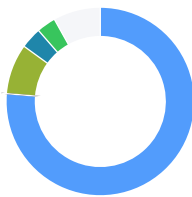
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.37%	5.74%	25.62%	17.44%	3.46%	23.03%
Performance (p.a.)						6.96%
Volatility (p.a.)	10.83%	12.44%	13.36%	13.06%	12.39%	15.66%
High	1276.17	1278.10	1278.10	1278.10	1278.10	1278.10
Low	1210.69	1142.96	979.46	979.46	1142.96	867.71
Sharpe Ratio*	-3.64	1.62	4.01	0.95	0.49	0.11
Max. Drawdown	-5.13%	-5.27%	-5.27%	-14.46%	-5.27%	-28.87%
VaR 95 \ 99				-19.7% \ -29.1%		-25.0% \ -38.1%
CVaR 95 \ 99				-26.6% \ -39.0%		-33.4% \ -44.2%

\* 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

- USD 76.3%
- GBP 8.6%
- BRL 3.6%
- JPY 3.3%
- Others 8.1%



## COMPOSITION BY COUNTRIES

- US 61.0%
- GB 8.6%
- JE 8.2%
- IE 6.9%
- Others 15.3%



## TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ECOLAB INC	ECL UN Equity	US	USD	8.42%
FERGUSON PLC	FERG UN Equity	JE	USD	8.16%
XYLEM INC	XYL UN Equity	US	USD	8.08%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	7.59%
PENTAIR PLC	PNR UN Equity	IE	USD	6.91%
CORE & MAIN INC-CLASS A	CNM UN Equity	US	USD	5.39%
SMITH (A.O.) CORP	AOS UN Equity	US	USD	4.69%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	4.42%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	4.37%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	4.27%

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