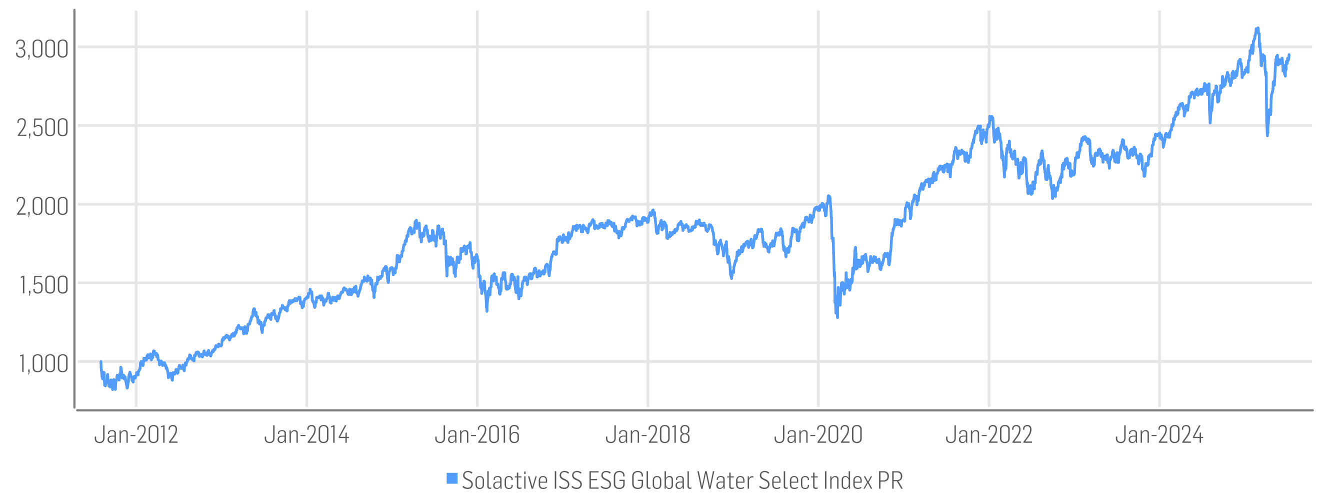
FACTSHEET - AS OF 09-Jul-2025
Solactive ISS ESG Global Water Select Index PR

DESCRIPTION

The Solactive ISS ESG Global Water Select Index PR aims at representing the performance of global Developed Markets Large & Mid Cap securities which operate in line with established norms such as the UN Global Compact. In addition, the Index only includes securities from companies performing well regarding water and ocean related SDG´s. The index calculates as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0ENM4 / SL0ENM	Base Value / Base Date	1000 Points / 03.08.2011
Bloomberg / Reuters	SOLGWAP Index / .SOLGWAP	Last Price	2951.07
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.08.2011
Index Members	50		

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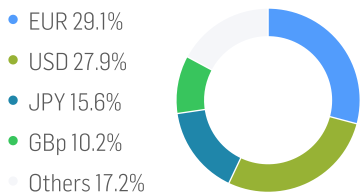
STATISTICS

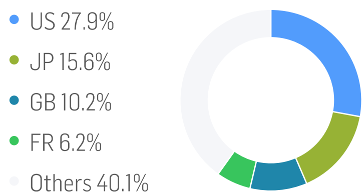
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.79%	16.68%	3.62%	6.65%	3.99%	195.11%
Performance (p.a.)						8.08%
Volatility (p.a.)	13.13%	15.12%	19.29%	16.38%	18.75%	16.11%
High	2951.07	2951.07	3120.72	3120.72	3120.72	3120.72
Low	2814.51	2510.96	2435.63	2435.63	2435.63	822.14
Sharpe Ratio*	0.62	5.63	0.29	0.29	0.31	0.38
Max. Drawdown	-3.87%	-4.49%	-21.95%	-21.95%	-21.95%	-37.72%
VaR 95 \ 99				-21.6% \ -61.7%		-24.1% \ -46.7%
CVaR 95 \ 99				-47.7% \ -91.6%		-40.3% \ -70.9%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
DISCO CORP ORD	6146 JT Equity	JP	JPY	2.54%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.51%
NIKE INC	NKE UN Equity	US	USD	2.27%
META PLATFORMS INC	META UW Equity	US	USD	2.23%
STANDARD CHARTERED PLC	STAN LN Equity	GB	GBp	2.22%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.22%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.21%
KERING SA	KER FP Equity	FR	EUR	2.18%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	2.14%
KBC GROUPE SA	KBC BB Equity	BE	EUR	2.12%

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