

# FACTSHEET - AS OF 06-Jun-2025

## Solactive ISS ESG Global Water Select Index NTR

### DESCRIPTION

The Solactive ISS ESG Global Water Select Index NTR 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 NTR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOENN2 / SLOENN	Base Value / Base Date	1000 Points / 03.08.2011
Bloomberg / Reuters	/ .SOLGWAN	Last Price	4062.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	6.28%	-1.19%	2.07%	10.89%	4.64%	306.23%
Performance (p.a.)						10.66%
Volatility (p.a.)	13.12%	24.30%	18.74%	16.06%	19.76%	16.11%
High	4092.27	4092.27	4273.77	4273.77	4273.77	4273.77
Low	3822.15	3356.71	3356.71	3356.71	3356.71	824.00
Sharpe Ratio*	8.22	-0.29	0.11	0.55	0.45	0.53
Max. Drawdown	-2.04%	-18.36%	-21.46%	-21.46%	-21.46%	-37.56%
VaR 95 \ 99				-21.5% \ -61.7%		-24.1% \ -46.7%
CVaR 95 \ 99				-47.4% \ -91.6%		-40.2% \ -70.7%

\* 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 28.5%
- USD 27.8%
- JPY 15.7%
- GBP 10.4%
- Others 17.7%



## COMPOSITION BY COUNTRIES

- US 27.8%
- JP 15.7%
- GB 10.4%
- ES 6.1%
- Others 40.1%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.34%
META PLATFORMS INC	META UW Equity	US	USD	2.20%
STANDARD CHARTERED PLC	STAN LN Equity	GB	GBP	2.16%
NETAPP INC	NTAP UW Equity	US	USD	2.15%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.15%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	2.15%
BARCLAYS PLC	BARC LN Equity	GB	GBP	2.14%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.12%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	2.11%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.10%

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