FACTSHEET - AS OF 19-Jun-2025
Solactive ISS ESG Global Water Select Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE

CHARACTERISTICS

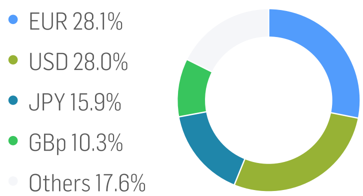
ISIN / WKN	DE000SL0ENP7 / SL0ENP	Base Value / Base Date	1000 Points / 03.08.2011
Bloomberg / Reuters	SOLGWAG Index / .SOLGWAG	Last Price	4247.16
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.08.2011
Index Members	50		

STATISTICS

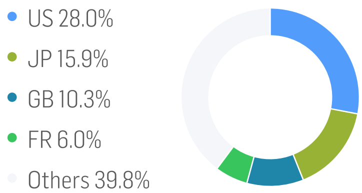
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.50%	-0.98%	3.44%	7.80%	2.17%	324.72%
Performance (p.a.)						10.98%
Volatility (p.a.)	10.78%	23.94%	18.92%	16.18%	19.35%	16.10%
High	4401.15	4401.15	4577.24	4577.24	4577.24	4577.24
Low	4247.16	3603.92	3603.92	3603.92	3603.92	824.11
Sharpe Ratio*	-3.44	-0.24	0.27	0.37	0.14	0.56
Max. Drawdown	-3.50%	-16.83%	-21.26%	-21.26%	-21.26%	-37.55%
VaR 95 \ 99				-21.5% \ -61.7%		-23.9% \ -46.7%
CVaR 95 \ 99				-47.4% \ -91.5%		-40.1% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.39%
DISCO CORP ORD	6146 JT Equity	JP	JPY	2.34%
META PLATFORMS INC	META UW Equity	US	USD	2.24%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.20%
NOMURA HOLDINGS INC ORD	8604 JT Equity	JP	JPY	2.15%
DEERE & CO	DE UN Equity	US	USD	2.13%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.13%
STANDARD CHARTERED PLC	STAN LN Equity	GB	GBp	2.12%
NETAPP INC	NTAP UW Equity	US	USD	2.12%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.12%

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