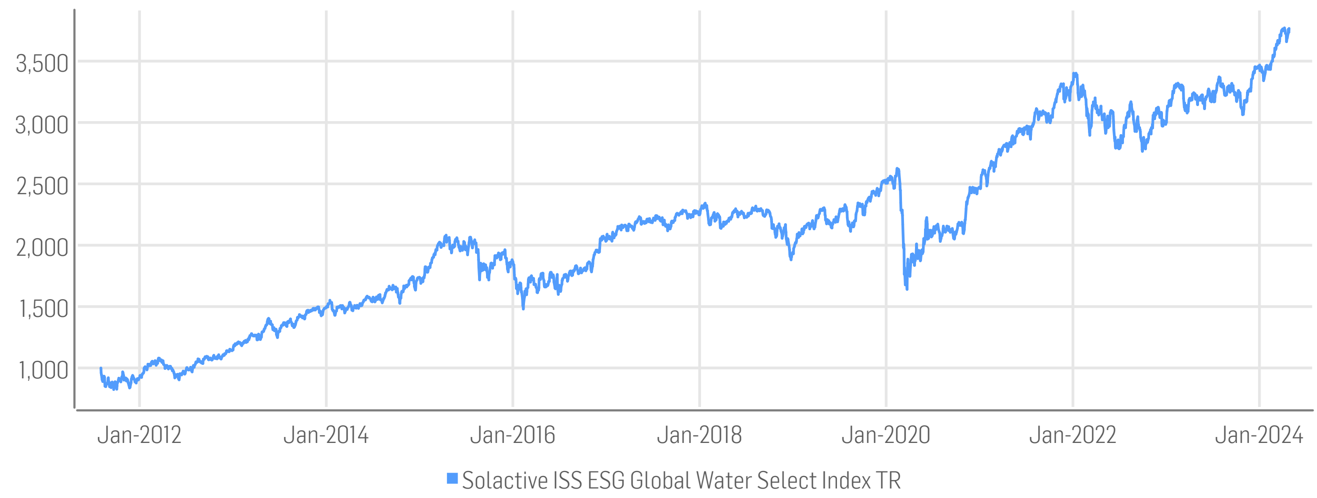
FACTSHEET - AS OF 26-Apr-2024
Solactive ISS ESG Global Water Select Index TR

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
Bloomberg / Reuters	SOLGWAG Index / .SOLGWAG
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	EUR
Index Members	50

Base Value / Base Date	1000 Points / 03.08.2011
Last Price	3766.63
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 03.08.2011

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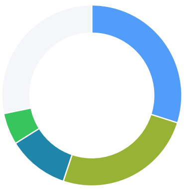
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.62%	9.07%	22.93%	18.14%	8.82%	276.66%
Performance (p.a.)						10.98%
Volatility (p.a.)	8.94%	8.39%	8.61%	9.87%	8.74%	16.17%
High	3770.90	3770.90	3770.90	3770.90	3770.90	3770.90
Low	3658.29	3432.14	3066.11	3063.99	3340.88	824.11
Sharpe Ratio*	0.44	4.57	5.59	1.47	2.94	0.44
Max. Drawdown	-2.99%	-2.99%	-3.65%	-9.13%	-3.65%	-37.55%
VaR 95 \ 99				-16.6% \ -25.7%		-24.4% \ -45.8%
CVaR 95 \ 99				-22.0% \ -30.1%		-39.8% \ -69.3%

* 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).

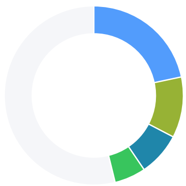
COMPOSITION BY CURRENCIES

- EUR 29.9%
- USD 25.3%
- GBP 11.0%
- AUD 5.7%
- Others 28.2%



COMPOSITION BY COUNTRIES

- US 21.7%
- GB 11.0%
- NL 7.9%
- AU 5.7%
- Others 53.8%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BARCLAYS PLC	BARC LN Equity	GB	GBP	2.65%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.60%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.41%
ADIDAS AG	ADS GY Equity	DE	EUR	2.40%
ING GROEP NV	INGA NA Equity	NL	EUR	2.40%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.38%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBP	2.36%
NEWMONT CORP	NEM UN Equity	US	USD	2.35%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	2.26%
KBC GROUPE SA	KBC BB Equity	BE	EUR	2.22%

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