

# FACTSHEET - AS OF 25-Apr-2024

## Solactive GBS Global Markets Water All Cap USD Index NTR

### DESCRIPTION

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### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOG1A5 / SLOG1A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SGWATAUN	Last Price	2128.98
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	USD	History	Available daily back to 08.05.2017
Index Members	197		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.18%	7.34%	26.18%	20.71%	4.75%	112.90%
Performance (p.a.)						11.46%
Volatility (p.a.)	9.39%	9.63%	10.63%	11.34%	9.93%	17.31%
High	2168.24	2172.30	2172.30	2172.30	2172.30	2172.30
Low	2077.85	1983.33	1694.44	1681.48	1957.56	837.17
Sharpe Ratio*	-2.00	2.91	5.17	1.39	1.02	0.36
Max. Drawdown	-4.17%	-4.35%	-4.35%	-11.86%	-4.35%	-38.67%
VaR 95 \ 99				-18.2% \ -26.1%		-25.4% \ -45.1%
CVaR 95 \ 99				-24.4% \ -34.9%		-41.1% \ -75.7%

\* 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

- USD 52.1%
- SEK 9.4%
- EUR 6.8%
- JPY 6.2%
- Others 25.4%



## COMPOSITION BY COUNTRIES

- US 46.0%
- SE 9.4%
- JP 6.2%
- GB 5.4%
- Others 32.9%



## TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
INGERSOLL-RAND INC	IR UN Equity	US	USD	5.65%
XYLEM INC	XYL UN Equity	US	USD	5.45%
FERGUSON PLC	FERG UN Equity	JE	USD	5.33%
ECOLAB INC	ECL UN Equity	US	USD	5.22%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	5.08%
ATLAS COPCO AB	ATCOB SS Equity	SE	SEK	4.35%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	4.26%
VERALTO CORP	VLTO UN Equity	US	USD	4.00%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	3.77%
IDEX CORP	IEX UN Equity	US	USD	3.27%

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