

FACTSHEET - AS OF 19-Apr-2024

Solactive GBS Global Markets Water All Cap USD Index TR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG1B3 / SLOG1B	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SGWATAUT	Last Price	2142.76
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-2.70%	5.75%	22.96%	21.25%	2.70%	114.28%
Performance (p.a.)						11.59%
Volatility (p.a.)	9.35%	9.52%	10.59%	11.68%	9.84%	17.32%
High	2231.15	2231.15	2231.15	2231.15	2231.15	2231.15
Low	2134.64	2031.36	1725.31	1725.31	2009.70	846.54
Sharpe Ratio*	-3.60	2.12	4.42	1.39	0.38	0.36
Max. Drawdown	-4.33%	-4.33%	-4.33%	-11.78%	-4.33%	-38.66%
VaR 95 \ 99				-19.7% \ -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).

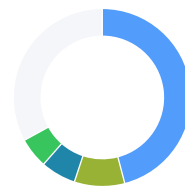
COMPOSITION BY CURRENCIES

- USD 52.0%
- SEK 9.2%
- EUR 6.9%
- JPY 6.4%
- Others 25.5%



COMPOSITION BY COUNTRIES

- US 45.9%
- SE 9.2%
- JP 6.4%
- GB 5.5%
- Others 33.0%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
INGERSOLL-RAND INC	IR UN Equity	US	USD	5.54%
XYLEM INC	XYL UN Equity	US	USD	5.45%
FERGUSON PLC	FERG UN Equity	JE	USD	5.34%
ECOLAB INC	ECL UN Equity	US	USD	5.29%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	4.91%
ATLAS COPCO AB	ATCOB SS Equity	SE	SEK	4.25%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	4.24%
VERALTO CORP	VLTO UN Equity	US	USD	3.87%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	3.81%
IDEX CORP	IEX UN Equity	US	USD	3.39%

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