

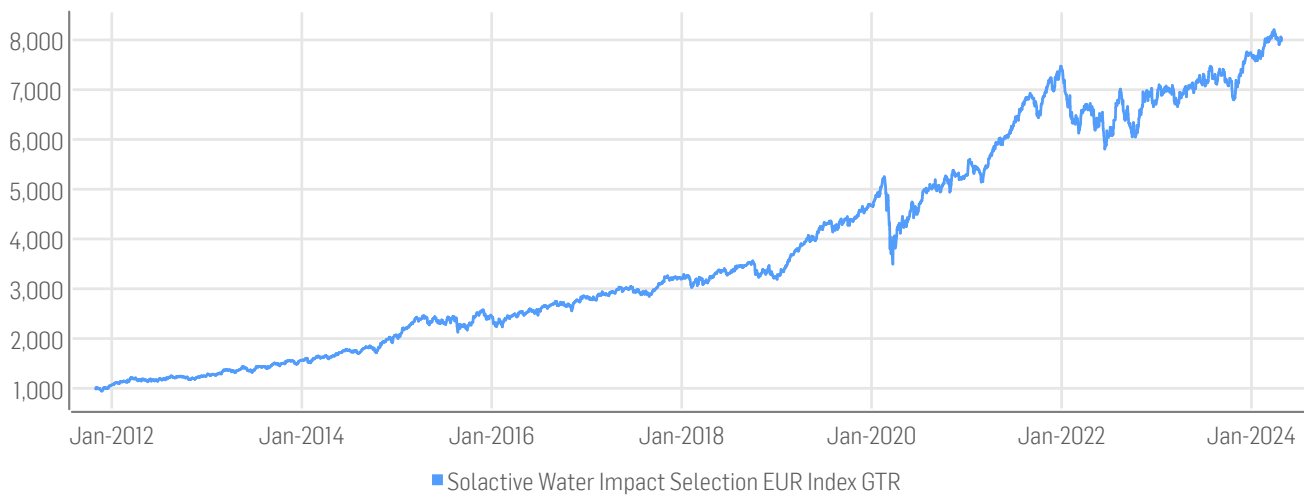
FACTSHEET - AS OF 26-Apr-2024

Solactive Water Impact Selection EUR Index GTR

DESCRIPTION

Solactive Water Impact Selection EUR Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

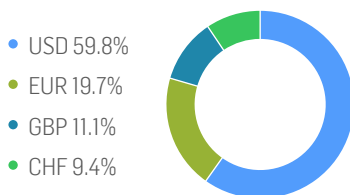
ISIN / WKN	DE000SLOG3H6 / SLOG3H	Base Value / Base Date	1000 Points / 31.10.2011
Bloomberg / Reuters	SOLWIMST Index/ .SOLWIMST	Last Price	8039.41
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.10.2011
Index Members	10		

STATISTICS

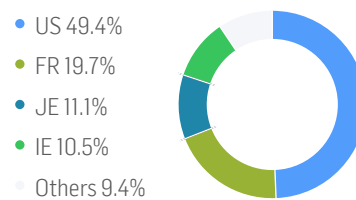
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.85%	4.81%	17.91%	14.27%	3.83%	703.94%
Performance (p.a.)						18.17%
Volatility (p.a.)	9.26%	10.39%	10.55%	11.19%	10.29%	16.24%
High	8204.61	8204.61	8204.61	8204.61	8204.61	8204.61
Low	7907.89	7624.89	6835.98	6795.64	7576.18	943.28
Sharpe Ratio*	-2.62	1.64	3.39	0.95	0.81	0.88
Max. Drawdown	-3.62%	-3.62%	-3.62%	-9.05%	-3.62%	-33.45%
VaR 95 \ 99				-19.1% \ -29.9%		-23.9% \ -43.6%
CVaR 95 \ 99				-24.4% \ -30.9%		-37.5% \ -63.9%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
XYLEM INC	XYL UN Equity	US	USD	11.60%
FERGUSON PLC	FERG LN Equity	JE	GBP	11.06%
DANAHER CORP	DHR UN Equity	US	USD	10.53%
LINDE PLC	LIN UW Equity	IE	USD	10.47%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	10.05%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	9.64%
GEBERIT AG	GEBN SE Equity	CH	CHF	9.42%
ROPER TECHNOLOGIES INC	ROP UW Equity	US	USD	9.41%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	9.06%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	8.76%

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