

FACTSHEET - AS OF 26-Apr-2024

Solactive Water Impact Selection 10% RC 3.5% Decrement EUR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHKX0 / SLOHKX	Base Value / Base Date	100.0 Points / 06.02.2012
Bloomberg / Reuters	SOLWIMVT Index / .SOLWIMVT	Last Price	219.71
Index Calculator	null	Dividends	Not Reinvested
Index Type		Calculation	08:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.02.2012
Index Members	2		

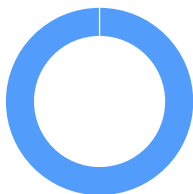
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.88%	3.43%	9.86%	6.58%	2.69%	119.71%
Performance (p.a.)						6.65%
Volatility (p.a.)	11.41%	10.71%	8.83%	9.18%	9.97%	9.75%
High	226.61	226.61	226.61	226.61	226.61	226.61
Low	215.92	211.17	200.26	199.46	210.62	98.90
Sharpe Ratio*	-2.97	1.00	1.94	0.30	0.46	0.28
Max. Drawdown	-4.72%	-4.72%	-4.72%	-7.04%	-4.72%	-13.82%
VaR 95 \ 99				-17.8% \ -24.3%		-16.5% \ -27.1%
CVaR 95 \ 99				-21.1% \ -26.1%		-23.5% \ -35.1%

* 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).

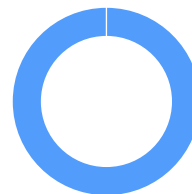
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE WATER IMPACT SELECTION EUR INDEX NTR		DE	EUR	115.44%
EUR-CASH	EUR-CASH	-	EUR	-15.44%

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