

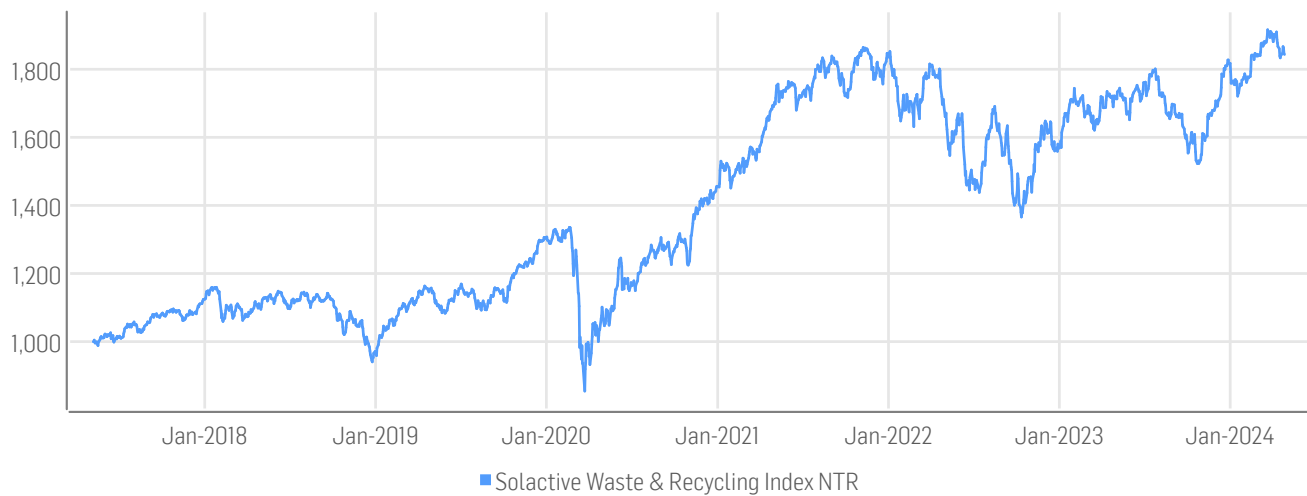
FACTSHEET - AS OF 26-Apr-2024

Solactive Waste & Recycling Index NTR

DESCRIPTION

Representation of companies that have business operations in the waste and recycling industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0J4E	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SOLWREYN	Last Price	1843.29
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	50		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.57%	4.25%	20.72%	7.60%	1.43%	84.33%
Performance (p.a.)						9.17%
Volatility (p.a.)	10.08%	9.67%	11.85%	11.99%	10.59%	16.60%
High	1911.51	1916.08	1916.08	1916.08	1916.08	1916.08
Low	1833.36	1761.25	1534.03	1522.71	1720.92	854.53
Sharpe Ratio*	-4.08	1.35	3.48	0.20	-0.08	0.23
Max. Drawdown	-4.09%	-4.32%	-5.82%	-15.46%	-5.31%	-36.02%
VaR 95 \ 99				-20.2% \ -29.8%		-25.2% \ -44.5%
CVaR 95 \ 99				-25.2% \ -30.0%		-39.5% \ -71.7%

* 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 40.9%
- GBP 12.0%
- CAD 11.4%
- JPY 10.1%
- Others 25.7%



COMPOSITION BY COUNTRIES

- US 40.8%
- GB 12.0%
- CA 11.4%
- JP 10.1%
- Others 25.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	5.23%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	5.13%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	5.12%
ECOLAB INC	ECL UN Equity	US	USD	4.99%
BOLIDEN AB	BOL SS Equity	SE	SEK	4.72%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	4.68%
CLEAN HARBORS INC	CLH UN Equity	US	USD	4.55%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	4.49%
RELIANCE STEEL & ALUMINUM	RS UN Equity	US	USD	4.32%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	4.31%

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