

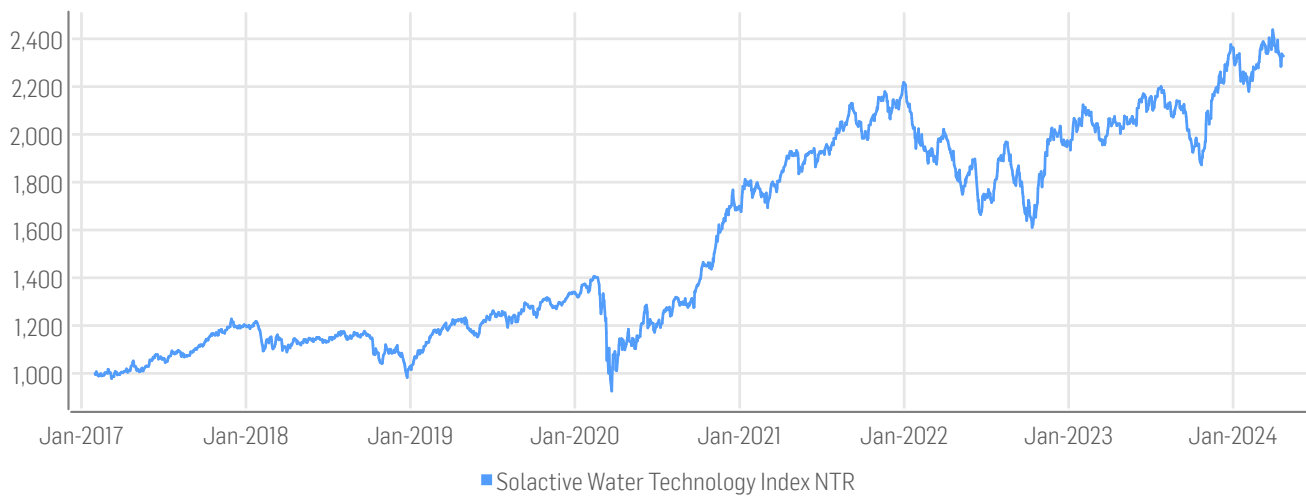
# FACTSHEET - AS OF 22-Apr-2024

## Solactive Water Technology Index NTR

### DESCRIPTION

Representation of securities that have business operations in water related industries.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOJAM0 / SLOJAM | Base Value / Base Date | 1000 Points / 31.01.2017                    |
| Bloomberg / Reuters | / .SOLWATCHN          | Last Price             | 2327.64                                     |
| 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 31.01.2017          |
| Index Members       | 36                    |                        |   |

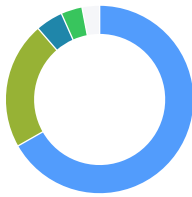
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.44%  | 2.92%   | 22.35%  | 15.11%          | -1.50%  | 132.76%         |
| Performance (p.a.) |         |         |         |                 |         | 12.41%          |
| Volatility (p.a.)  | 18.23%  | 15.90%  | 16.62%  | 14.80%          | 15.86%  | 17.63%          |
| High               | 2437.93 | 2437.93 | 2437.93 | 2437.93         | 2437.93 | 2437.93         |
| Low                | 2284.45 | 2179.72 | 1902.49 | 1872.50         | 2179.72 | 925.76          |
| Sharpe Ratio*      | -1.72   | 0.45    | 2.72    | 0.68            | -0.63   | 0.40            |
| Max. Drawdown      | -6.30%  | -6.30%  | -8.26%  | -14.90%         | -7.76%  | -34.12%         |
| VaR 95 \ 99        |         |         |         | -25.1% \ -34.4% |         | -25.3% \ -41.5% |
| CVaR 95 \ 99       |         |         |         | -30.7% \ -35.7% |         | -40.6% \ -79.4% |

\* 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).

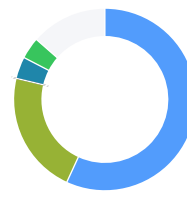
## COMPOSITION BY CURRENCIES

- USD 66.8%
- JPY 21.9%
- HKD 4.7%
- GBP 3.7%
- Others 3.0%



## COMPOSITION BY COUNTRIES

- US 56.9%
- JP 21.9%
- BM 3.9%
- KY 3.8%
- Others 13.5%



## TOP COMPONENTS AS OF 22-Apr-2024

| Company                             | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| NOMURA MICRO SCIENCE CO LTD         | 6254 JT Equity | JP      | JPY      | 6.07%            |
| ORGANO CORP                         | 6368 JT Equity | JP      | JPY      | 5.83%            |
| XYLEM INC                           | XYL UN Equity  | US      | USD      | 5.38%            |
| BADGER METER INC                    | BMI UN Equity  | US      | USD      | 5.37%            |
| AMERICAN WATER WORKS CO INC         | AWK UN Equity  | US      | USD      | 4.97%            |
| YORK WATER CO                       | YORW UW Equity | US      | USD      | 4.67%            |
| SELECT WATER SOLUTIONS              | WTTR UN Equity | US      | USD      | 4.61%            |
| WATTS WATER TECHNOLOGIES INC        | WTS UN Equity  | US      | USD      | 4.28%            |
| MUELLER WATER PRODUCTS INC          | MWA UN Equity  | US      | USD      | 4.25%            |
| BEIJING ENTERPRISES WATER GROUP LTD | 371 HK Equity  | BM      | HKD      | 3.88%            |

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