

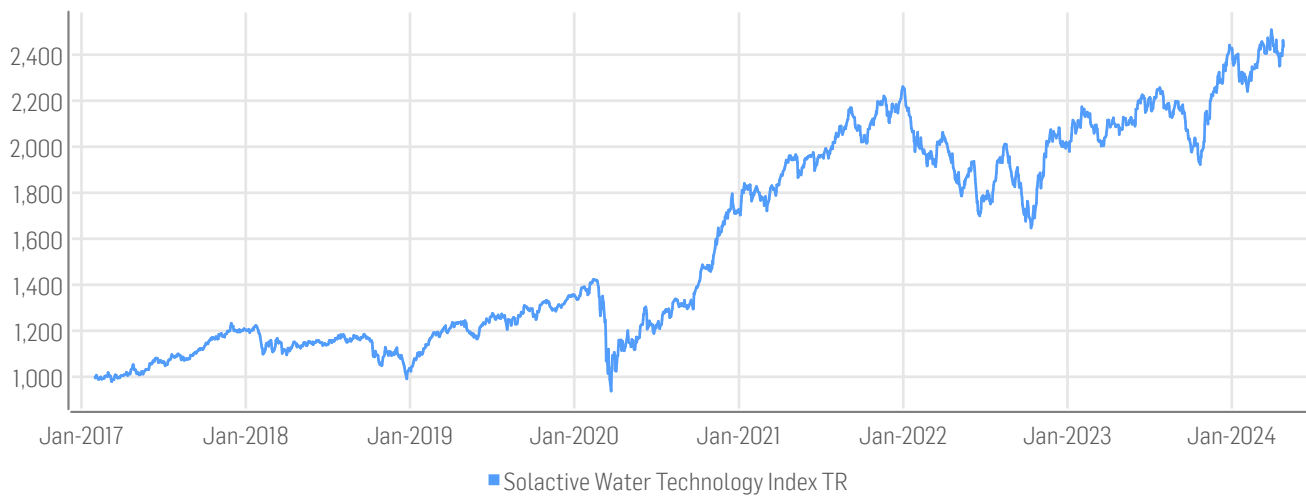
FACTSHEET - AS OF 25-Apr-2024

Solactive Water Technology Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJAN8 / SLOJAN	Base Value / Base Date	1000 Points / 31.01.2017
Bloomberg / Reuters	/ .SOLWATCT	Last Price	2435.39
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 31.01.2017
Index Members	36		

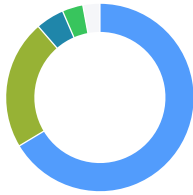
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.52%	6.16%	22.89%	17.33%	0.27%	143.54%
Performance (p.a.)						13.10%
Volatility (p.a.)	18.98%	15.41%	16.79%	14.90%	16.08%	17.63%
High	2508.60	2508.60	2508.60	2508.60	2508.60	2508.60
Low	2350.69	2240.68	1996.48	1922.87	2240.68	937.87
Sharpe Ratio*	0.06	1.44	2.78	0.83	-0.28	0.44
Max. Drawdown	-6.29%	-6.29%	-8.24%	-14.80%	-7.75%	-34.10%
VaR 95 \ 99				-25.1% \ -34.4%		-25.3% \ -41.5%
CVaR 95 \ 99				-30.7% \ -35.7%		-40.5% \ -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).

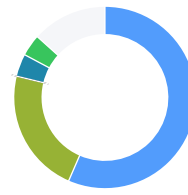
COMPOSITION BY CURRENCIES

- USD 66.4%
- JPY 22.2%
- HKD 4.9%
- GBP 3.6%
- Others 2.9%



COMPOSITION BY COUNTRIES

- US 56.5%
- JP 22.2%
- BM 4.0%
- KY 3.9%
- Others 13.3%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOMURA MICRO SCIENCE CO LTD	6254 JT Equity	JP	JPY	6.52%
ORGANO CORP	6368 JT Equity	JP	JPY	5.90%
XYLEM INC	XYL UN Equity	US	USD	5.36%
BADGER METER INC	BMI UN Equity	US	USD	5.35%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	4.98%
SELECT WATER SOLUTIONS	WTTR UN Equity	US	USD	4.61%
YORK WATER CO	YORW UW Equity	US	USD	4.59%
MUELLER WATER PRODUCTS INC	MWA UN Equity	US	USD	4.27%
WATTS WATER TECHNOLOGIES INC	WTS UN Equity	US	USD	4.14%
BEIJING ENTERPRISES WATER GROUP LTD	371 HK Equity	BM	HKD	4.02%

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