

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Water Infrastructure EUR Index PR

### DESCRIPTION

Representation of securities from the water infrastructure, green infrastructure, and utility segments. The index contains the following categories: Hydrogen, Renewable Energy, Water, and Utilities.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOK06	Base Value / Base Date	100 Points / 23.05.2017
Bloomberg / Reuters	/ .SOLWATP	Last Price	172.11
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 25.05.2017
Index Members	39		

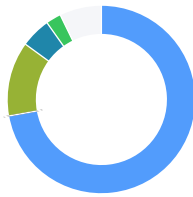
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.25%	2.15%	10.56%	-6.61%	-2.48%	71.97%
Performance (p.a.)						8.14%
Volatility (p.a.)	15.17%	14.18%	15.16%	16.21%	14.06%	22.82%
High	176.12	176.12	176.76	191.75	176.48	256.31
Low	168.56	167.71	155.34	155.05	166.99	90.73
Sharpe Ratio*	-1.85	0.36	1.23	-0.65	-0.81	0.19
Max. Drawdown	-4.29%	-4.29%	-5.53%	-19.14%	-5.38%	-40.10%
VaR 95 \ 99				-26.4% \ -37.0%		-31.5% \ -75.5%
CVaR 95 \ 99				-32.6% \ -40.3%		-55.5% \ -106.7%

\* 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).

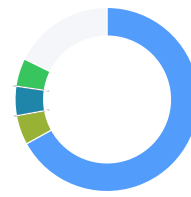
## COMPOSITION BY CURRENCIES

- USD 72.2%
- EUR 12.8%
- DKK 5.2%
- SEK 2.6%
- Others 7.2%



## COMPOSITION BY COUNTRIES

- US 67.0%
- DK 5.2%
- ES 5.2%
- CA 4.9%
- Others 17.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	3.07%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	2.86%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	2.82%
ITRON INC	ITRI UW Equity	US	USD	2.81%
BLOOM ENERGY CORP	BE UN Equity	US	USD	2.78%
VERALTO CORP	VLTO UN Equity	US	USD	2.78%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.76%
PG&E CORP	PCG UN Equity	US	USD	2.72%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	2.71%
DOMINION ENERGY INC	D UN Equity	US	USD	2.67%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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