

FACTSHEET - AS OF 26-Apr-2024

Solactive Water Infrastructure EUR Index NTR

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	SLOK07	Base Value / Base Date	100 Points / 23.05.2017
Bloomberg / Reuters	SOLWATN Index/ .SOLWATN	Last Price	195.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

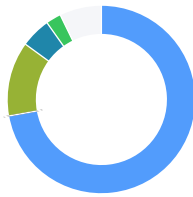
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.20%	2.45%	11.39%	-5.05%	-2.07%	94.41%
Performance (p.a.)						10.07%
Volatility (p.a.)	15.18%	14.19%	15.19%	16.23%	14.08%	22.81%
High	199.52	199.52	199.52	214.44	199.52	275.69
Low	190.95	189.68	174.71	174.38	188.52	92.15
Sharpe Ratio*	-1.82	0.45	1.35	-0.56	-0.72	0.27
Max. Drawdown	-4.30%	-4.30%	-5.48%	-18.68%	-5.33%	-40.03%
VaR 95 \ 99				-26.2% \ -36.7%		-31.4% \ -73.1%
CVaR 95 \ 99				-32.5% \ -40.3%		-55.4% \ -106.6%

* 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).

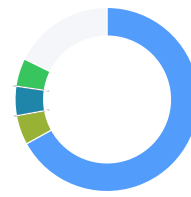
COMPOSITION BY CURRENCIES

- 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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