

FACTSHEET - AS OF 26-Apr-2024

Solactive Water Infrastructure EUR Index AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK096 / SLOK09	Base Value / Base Date	100.0 Points / 2017.04.05
Bloomberg / Reuters	SOLWATD Index / .SOLWATD	Last Price	136.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2017.04.05
Index Members	39		

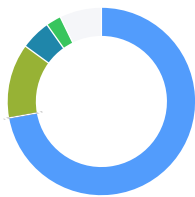
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.60%	1.17%	8.60%	-9.68%	-3.68%	36.32%
Performance (p.a.)						4.49%
Volatility (p.a.)	15.25%	14.26%	15.24%	16.23%	14.14%	22.68%
High	140.04	140.04	141.78	156.68	141.53	226.85
Low	133.67	133.67	125.21	125.09	133.60	88.15
Sharpe Ratio*	-2.06	0.06	0.94	-0.85	-1.05	0.03
Max. Drawdown	-4.55%	-4.55%	-5.77%	-20.16%	-5.60%	-44.86%
VaR 95 \ 99				-26.4% \ -36.9%		-31.6% \ -73.4%
CVaR 95 \ 99				-32.8% \ -40.8%		-55.5% \ -107.1%

* 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).

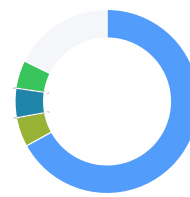
COMPOSITION BY CURRENCIES

- 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 (%)
Money Market Position				-0.01%
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%
XYLEM INC	XYL UN Equity	US	USD	2.67%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	2.66%

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Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.66%
FERGUSON PLC	FERG UN Equity	JE	USD	2.65%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	2.64%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.64%
INGERSOLL-RAND INC	IR UN Equity	US	USD	2.63%
EXELON CORP	EXC UW Equity	US	USD	2.62%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	2.60%
VERBUND AG	VER AV Equity	AT	EUR	2.59%
SEMPRA ENERGY	SRE UN Equity	US	USD	2.59%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	2.58%
SUNRUN INC	RUN UW Equity	US	USD	2.57%
ADVANCED DRAINAGE SYSTEMS INC	WMS UN Equity	US	USD	2.57%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	2.56%
ORMAT TECHNOLOGIES INC	ORA UN Equity	US	USD	2.55%
ENEL SPA	ENEL IM Equity	IT	EUR	2.54%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	2.53%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.52%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	2.49%
ECOLAB INC	ECL UN Equity	US	USD	2.49%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.42%
NORTHLAND POWER INC	NPI CT Equity	CA	CAD	2.38%
IDEX CORP	IEX UN Equity	US	USD	2.35%
NIPPON YUSEN KK	9101 JT Equity	JP	JPY	2.31%
GRACO	GGG UN Equity	US	USD	2.30%
FUELCELL ENERGY INC.	FCEL UQ Equity	US	USD	2.09%
PLUG POWER INC	PLUG UR Equity	US	USD	1.90%
NEXTRACKER INC-CL A	NXT UW Equity	US	USD	1.90%

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