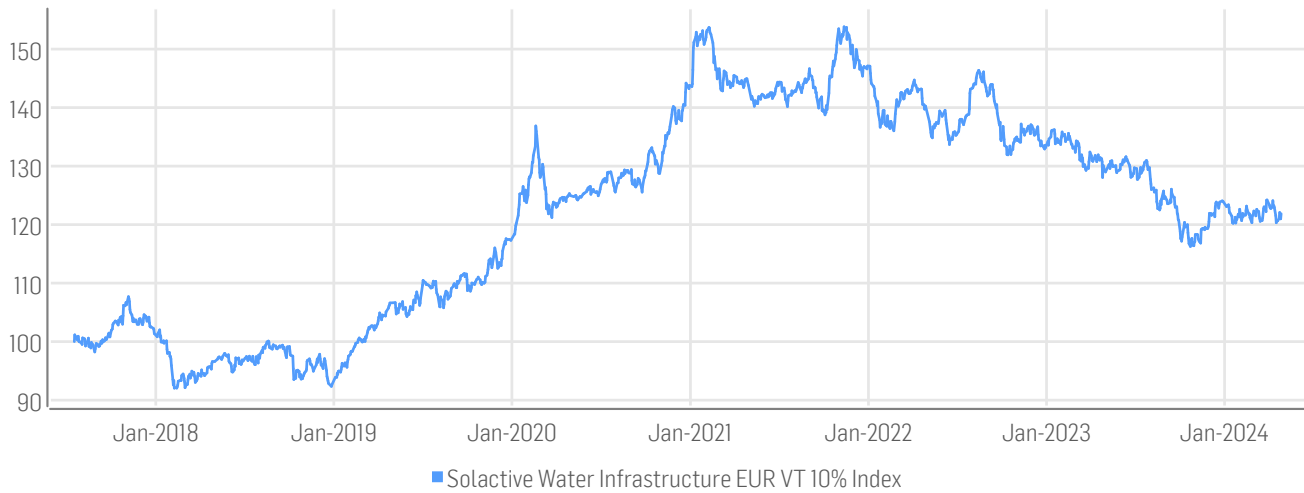


FACTSHEET - AS OF 26-Apr-2024

Solactive Water Infrastructure EUR VT 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

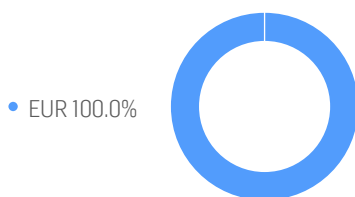
ISIN / WKN	SLOKKB	Base Value / Base Date	100 Points / 18.07.2017
Bloomberg / Reuters	SOLWATV Index / .SOLWATV	Last Price	121.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	
Index Currency	EUR	History	Available daily back to 18.07.2017
Index Members	2		

STATISTICS

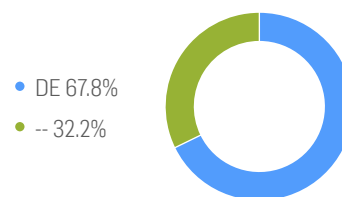
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.85%	0.83%	4.60%	-5.53%	-1.68%	21.86%
Performance (p.a.)						2.96%
Volatility (p.a.)	10.66%	9.40%	8.82%	9.32%	9.03%	9.79%
High	124.22	124.22	124.22	131.61	124.22	153.82
Low	120.32	120.32	116.38	116.26	120.23	92.05
Sharpe Ratio*	-2.28	-0.05	0.64	-1.02	-0.99	-0.10
Max. Drawdown	-3.14%	-3.14%	-3.14%	-11.66%	-3.14%	-24.42%
VaR 95 \ 99				-15.1% \ -24.7%		-16.0% \ -26.5%
CVaR 95 \ 99				-19.6% \ -25.4%		-22.6% \ -32.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE WATER INFRASTRUCTURE EUR INDEX NTR	SOLWATN Index	DE	EUR	67.77%
EUR-CASH	EUR-CASH	-	EUR	32.23%

DISCLAIMER

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