

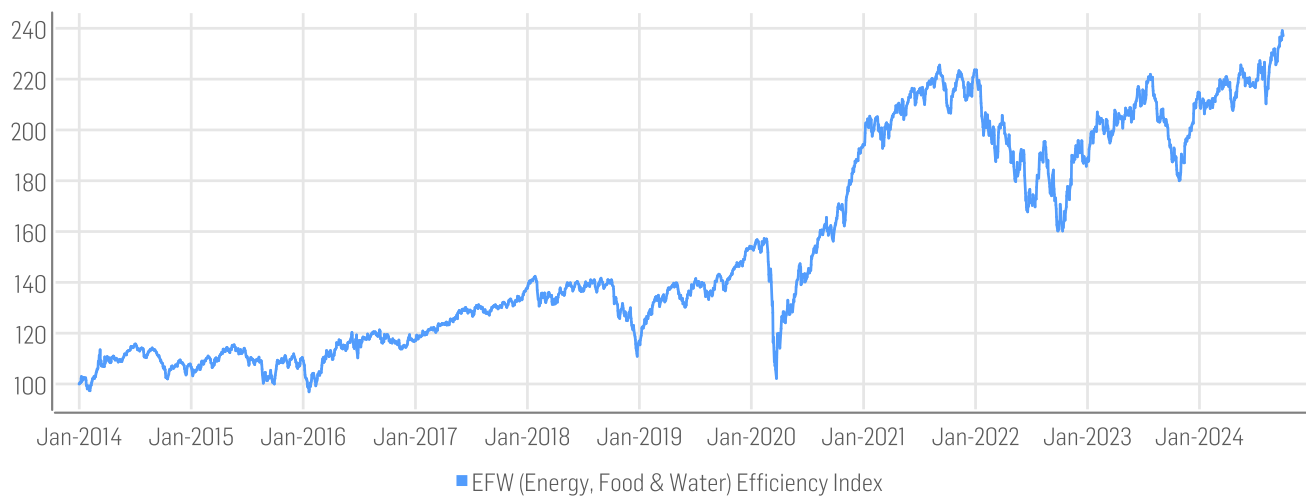
FACTSHEET - AS OF 30-Sep-2024

EFW (Energy, Food & Water) Efficiency Index

DESCRIPTION

The EFW Efficiency Index captures the overall performance over time of up to 100 mid and large cap OECD-listed companies, selected based on their capacity to successfully capture revenue and/or operational growth opportunities linked to Energy, Food and Water efficiency. The index is adjusted quarterly and calculated as a net total return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2EW5 / SLA2EW	Base Value / Base Date	- / 31.12.2013
Bloomberg / Reuters	EFWI Index / .EFWI	Last Price	237.07
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	08:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2013
Index Members	97		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.29%	9.02%	8.69%	25.95%	10.49%	137.07%
Performance (p.a.)						8.36%
Volatility (p.a.)	11.87%	15.14%	13.01%	12.75%	12.12%	14.89%
High	239.13	239.13	239.13	239.13	239.13	239.13
Low	225.62	210.26	207.66	179.98	206.32	96.88
Sharpe Ratio*	2.26	2.45	1.04	1.69	0.77	0.24
Max. Drawdown	-2.73%	-7.49%	-7.49%	-7.49%	-7.49%	-35.05%
VaR 95 \ 99				-19.1% \ -29.7%		-22.8% \ -39.8%
CVaR 95 \ 99				-27.9% \ -44.8%		-35.5% \ -61.4%

* 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).

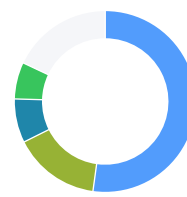
COMPOSITION BY CURRENCIES

- USD 54.7%
- JPY 15.5%
- EUR 10.8%
- GBp 9.1%
- Others 9.9%



COMPOSITION BY COUNTRIES

- US 52.2%
- JP 15.5%
- FR 7.8%
- GB 6.6%
- Others 18.0%



TOP COMPONENTS AS OF 30-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ZOETIS INC	ZTS UN Equity	US	USD	3.10%
FUJITSU LTD ORD	6702 JT Equity	JP	JPY	2.99%
LEGRAND SA	LR FP Equity	FR	EUR	2.92%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	2.67%
EXPERIAN PLC	EXPN LN Equity	JE	GBp	2.58%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	2.51%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	2.47%
PENNON GROUP PLC	PNN LN Equity	GB	GBp	2.36%
BENCHMARK ELECTRONICS INC	BHE UN Equity	US	USD	2.31%
DEERE & CO	DE UN Equity	US	USD	2.05%
NESTLE SA	NESN SE Equity	CH	CHF	2.03%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.00%
RICHTER GEDEON VEGYESZETI GYAR NYILVANOSAN MUKODO RT	RICHT HB Equity	HU	HUF	1.89%
TRIMBLE INC	TRMB UW Equity	US	USD	1.77%
HORMEL FOODS CORP	HRL UN Equity	US	USD	1.72%

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