

FACTSHEET - 20.11.2017

EFW (Energy, Food & Water) Efficiency Index

DESCRIPTION

The EFW Efficiency Index captures the overall performance over time of up to 150 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	131.09
Index Calculator	Solactive AG	52W High	133.44
Index Type	Total Return	52W Low	114.38
Index Currency	USD	Calculation	08:00am to 22:30pm (CET), every 15 seconds
Index Members	141	History	Available daily back to 31.12.2013
Dividends	Included (Total Return Index)		



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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.3%	2.1%	1.6%	13.7%	11.9%	31.1%
Performance (p.a.)	-4.0%	9.0%	3.3%	13.9%	13.5%	7.2%
Volatility (p.a.)	6.9%	5.7%	6.3%	7.1%	7.0%	11.6%
High	133.44	133.44	133.44	133.44	133.44	133.44
Low	130.12	127.09	126.68	114.38	117.14	96.88
Sharpe Ratio	-0.76	1.33	0.27	1.69	1.65	0.46
Max. Drawdown	-2.1%	-2.1%	-3.1%	-3.1%	-3.1%	-16.3%
VaR 95 \ 99				-10.1%\-14.9%		-17.9%\-31.9%
CVaR 95 \ 99				-13.4%\-20.2%		-28.7%\-47.2%

Composition by Currencies

- USD 41.3%
- EUR 18.1%
- JPY 7.5%
- AUD 6.7%
- Others 26.4%



Composition by Countries

- US 36.8%
- JP 7.5%
- FR 6.2%
- AU 6.0%
- Others 43.5%



TOP COMPONENTS AS OF

Ticker	Currency	Country	Company	Weight
GIS UN Equity	USD	US	GENERAL MILLS INC	2.55%
WTR UN Equity	USD	US	AQUA AMERICA INC	2.13%
AGUAS/A CC Equity	CLP	CL	AGUAS ANDINAS SA	2.08%
HRL UN Equity	USD	US	HORMEL FOODS CORP	2.03%
TSN UN Equity	USD	US	TYSON FOODS INC	1.85%
CCU CC Equity	CLP	CL	CIA CERVECERIAS UNIDAS (CCU) ORD	1.78%
AWK UN Equity	USD	US	AMERICAN WATER WORKS CO INC	1.74%
STRS IT Equity	ILS	IL	STRAUSS GROUP LTD ORD A	1.68%
K UN Equity	USD	US	KELLOGG CO	1.65%
PEP UN Equity	USD	US	PEPSICO INC	1.58%
GNRC UN Equity	USD	US	GENERAC HOLDINGS INC	1.48%
MDLZ UW Equity	USD	US	MONDELEZ INTERNATIONAL INC	1.40%
BIMBOA MM Equity	MXN	MX	GRUPO BIMBO SAB- SERIES A	1.33%
COG UN Equity	USD	US	CABOT OIL & GAS CORP	1.26%



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For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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