

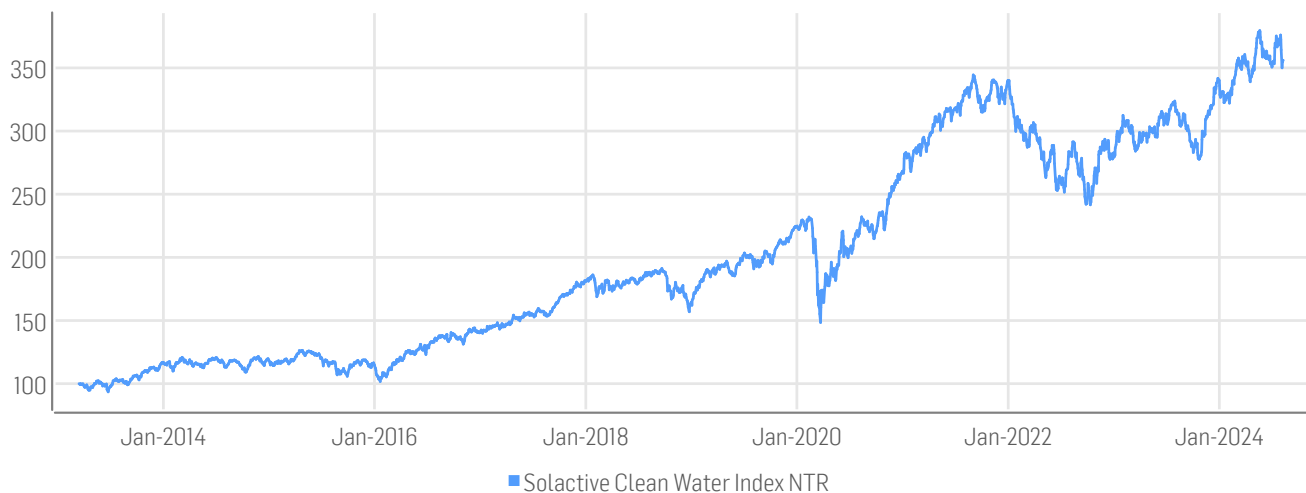
FACTSHEET - AS OF 09-Aug-2024

Solactive Clean Water Index NTR

DESCRIPTION

The Solactive Clean Water Index aims to track the performance of a basket of stocks of companies that are actively engaged in the international clean water industry through the provision of technological, digital, engineering, utility and/or other services. The Index is a Price Return/Net Total Return/Gross Total Return index and calculated in US Dollar.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------------------|------------------------|---|
| ISIN / WKN | DE000SLA6Z81 / SLA6Z8 | Base Value / Base Date | 100 Points / 15.03.2013 |
| Bloomberg / Reuters | SOLWATR Index / .SOLWATR | Last Price | 356.06 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 15.03.2013 |
| Index Members | 54 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -0.08% | -4.67% | 7.31% | 14.37% | 4.70% | 256.06% |
| Performance (p.a.) | | | | | | 11.78% |
| Volatility (p.a.) | 22.04% | 15.96% | 14.70% | 14.77% | 14.60% | 16.27% |
| High | 376.03 | 379.58 | 379.58 | 379.58 | 379.58 | 379.58 |
| Low | 349.99 | 349.99 | 328.71 | 277.59 | 322.06 | 93.49 |
| Sharpe Ratio* | -0.29 | -1.44 | 0.68 | 0.63 | 0.17 | 0.40 |
| Max. Drawdown | -6.92% | -7.80% | -7.80% | -11.54% | -7.80% | -36.00% |
| VaR 95 \ 99 | | | | -21.9% \ -34.5% | | -23.1% \ -44.7% |
| CVaR 95 \ 99 | | | | -31.9% \ -52.2% | | -37.9% \ -68.7% |

* 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).

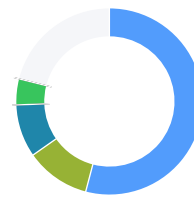
COMPOSITION BY CURRENCIES

- USD 63.4%
- GBp 11.2%
- JPY 9.1%
- EUR 6.9%
- Others 9.4%



COMPOSITION BY COUNTRIES

- US 54.1%
- GB 11.2%
- JP 9.1%
- CH 4.5%
- Others 21.1%



TOP COMPONENTS AS OF 09-Aug-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|------------------|---------|----------|------------------|
| MUELLER WATER PRODUCTS INC | MWA UN Equity | US | USD | 2.65% |
| BEIJING ENTERPRISES WATER GROUP LTD | 371 HK Equity | BM | HKD | 2.63% |
| KEMIRA OYJ | KEMIRA FH Equity | FI | EUR | 2.51% |
| BADGER METER INC | BMI UN Equity | US | USD | 2.45% |
| AMERICAN WATER WORKS CO INC | AWK UN Equity | US | USD | 2.44% |
| MIDDLESEX WATER CO | MSEX UW Equity | US | USD | 2.43% |
| KURARAY CO LTD | 3405.JT Equity | JP | JPY | 2.39% |
| CALIFORNIA WATER SERVICE GRP | CWT UN Equity | US | USD | 2.38% |
| SULZER AG | SUN SE Equity | CH | CHF | 2.37% |
| AMERICAN STATES WATER CO | AWR UN Equity | US | USD | 2.31% |

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