

FACTSHEET - AS OF 22-Feb-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	213.19
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	100		

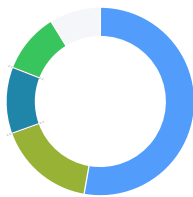
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.52%	7.91%	4.90%	6.64%	-0.64%	113.19%
Performance (p.a.)						7.75%
Volatility (p.a.)	10.51%	11.44%	13.33%	12.96%	11.25%	15.03%
High	213.19	214.91	214.91	221.92	214.62	225.55
Low	208.38	196.93	179.98	179.98	206.32	96.88
Sharpe Ratio*	1.42	2.70	0.37	0.11	-0.84	0.16
Max. Drawdown	-1.69%	-4.00%	-13.58%	-18.90%	-3.87%	-35.05%
VaR 95 \ 99				-21.0% \ -27.3%		-22.8% \ -40.2%
CVaR 95 \ 99				-26.2% \ -31.1%		-35.7% \ -62.6%

* 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).

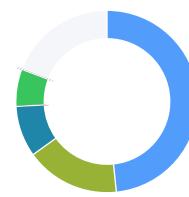
COMPOSITION BY CURRENCIES

- USD 52.8%
- JPY 16.7%
- EUR 11.4%
- GBP 10.3%
- Others 8.8%



COMPOSITION BY COUNTRIES

- US 48.4%
- JP 16.7%
- GB 9.1%
- FR 6.6%
- Others 19.3%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOPRA STERIA GROUP	SOP FP Equity	FR	EUR	4.05%
3M COMPANY	MMM UN Equity	US	USD	3.00%
NESTLE SA	NESN SE Equity	CH	CHF	2.82%
BECHTLE AG	BC8 GY Equity	DE	EUR	2.71%
FLOWERS FOODS INC	FLO UN Equity	US	USD	2.64%
AMETEK INC	AME UN Equity	US	USD	2.54%
SYSMEX CORP ORD	6869.JT Equity	JP	JPY	2.48%
GENERAC HOLDINGS INC	GNRC UN Equity	US	USD	2.43%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	2.43%
FIRST SOLAR INC	FSLR UW Equity	US	USD	2.37%
OXFORD INSTRUMENTS PLC	OXIG LN Equity	GB	GBP	2.21%
CHUGAI PHARMACEUTICAL CO LTD ORD	4519.JT Equity	JP	JPY	2.09%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	1.92%
RELX PLC	REL LN Equity	GB	GBP	1.82%
SPECTRIS PLC	SXS LN Equity	GB	GBP	1.81%

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