

FACTSHEET - AS OF 29-Jul-2024

Solactive ISS ESG Future of Plastic USD Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOCKC5 / SLOCKC | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SOFUPLUT | Last Price | 2550.63 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 49 | | |

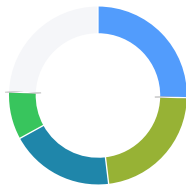
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.51% | 2.46% | 6.87% | 9.36% | 4.88% | 155.06% |
| Performance (p.a.) | | | | | | 5.27% |
| Volatility (p.a.) | 12.86% | 10.95% | 10.37% | 12.04% | 10.74% | 18.66% |
| High | 2643.83 | 2643.83 | 2643.83 | 2643.83 | 2643.83 | 2643.83 |
| Low | 2537.82 | 2474.37 | 2336.27 | 2094.33 | 2306.46 | 499.92 |
| Sharpe Ratio* | -0.89 | 0.46 | 0.88 | 0.35 | 0.29 | -0.00 |
| Max. Drawdown | -4.01% | -4.01% | -4.95% | -10.49% | -5.16% | -59.92% |
| VaR 95 \ 99 | | | | -19.9% \ -29.3% | | -29.1% \ -53.6% |
| CVaR 95 \ 99 | | | | -23.6% \ -29.8% | | -45.2% \ -78.0% |

* 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).

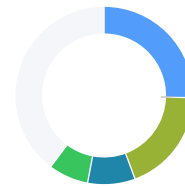
COMPOSITION BY CURRENCIES

- USD 25.4%
- EUR 22.7%
- JPY 18.9%
- CHF 8.6%
- Others 24.4%



COMPOSITION BY COUNTRIES

- US 25.4%
- JP 18.9%
- CH 8.6%
- FR 7.3%
- Others 39.8%



TOP COMPONENTS AS OF 29-Jul-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| ASICS CORP | 7936 JT Equity | JP | JPY | 2.77% |
| INTERNATIONAL PAPER CO | IP UN Equity | US | USD | 2.63% |
| DS SMITH PLC | SMD5 LN Equity | GB | GBP | 2.63% |
| HP INC | HPQ UN Equity | US | USD | 2.60% |
| GILDAN ACTIVEWEAR INC | GIL CT Equity | CA | CAD | 2.40% |
| HEWLETT PACKARD ENTERPRISE COMPANY | HPE UN Equity | US | USD | 2.36% |
| GEBERIT AG | GEBN SE Equity | CH | CHF | 2.31% |
| CINTAS CORP | CTAS UW Equity | US | USD | 2.31% |
| GFL ENVIRONMENTAL INC | GFL CT Equity | CA | CAD | 2.29% |
| PACK.CORP.OF AM. | PKG UN Equity | US | USD | 2.28% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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