

FACTSHEET - AS OF 04-Sep-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	2651.81
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	50		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.66%	0.53%	4.45%	18.01%	9.04%	165.18%
Performance (p.a.)						5.47%
Volatility (p.a.)	17.38%	14.73%	12.55%	12.86%	12.15%	18.66%
High	2715.44	2715.44	2715.44	2715.44	2715.44	2715.44
Low	2418.31	2418.31	2418.31	2094.33	2306.46	499.92
Sharpe Ratio*	11.62	-0.21	0.31	1.01	0.67	0.01
Max. Drawdown	-2.34%	-8.53%	-8.53%	-8.53%	-8.53%	-59.92%
VaR 95 \ 99				-20.1% \ -30.1%		-29.1% \ -53.8%
CVaR 95 \ 99				-27.7% \ -44.5%		-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 24.6%
- EUR 23.0%
- JPY 19.4%
- SEK 7.5%
- Others 25.5%



COMPOSITION BY COUNTRIES

- US 22.5%
- JP 19.4%
- FR 7.6%
- SE 7.5%
- Others 43.0%



TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
RICOH CO LTD	7752 JT Equity	JP	JPY	2.41%
ASICS CORP	7936 JT Equity	JP	JPY	2.39%
BRAMBLES LTD	BXB AT Equity	AU	AUD	2.32%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	2.30%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	2.23%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	2.21%
PANDORA A/S	PNDORA DC Equity	DK	DKK	2.19%
CLOROX COMPANY	CLX UN Equity	US	USD	2.13%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.12%
STRYKER CORP	SYK UN Equity	US	USD	2.09%

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