

# FACTSHEET - AS OF 26-Jul-2024

## Solactive ISS ESG Future of Plastic EUR Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCKF8 / SLOCKF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOFUPLN	Last Price	2702.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	49		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.82%	0.24%	6.50%	8.86%	6.29%	170.20%
Performance (p.a.)						5.61%
Volatility (p.a.)	10.99%	8.62%	8.51%	9.59%	8.82%	16.56%
High	2786.81	2797.07	2797.07	2797.07	2797.07	2797.07
Low	2688.31	2667.73	2514.79	2280.67	2454.65	496.07
Sharpe Ratio*	-3.01	-0.31	1.17	0.56	0.85	0.12
Max. Drawdown	-3.53%	-3.89%	-4.05%	-8.12%	-4.05%	-56.53%
VaR 95 \ 99				-17.1% \ -24.4%		-26.9% \ -46.5%
CVaR 95 \ 99				-21.9% \ -28.1%		-40.2% \ -66.4%

\* 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).

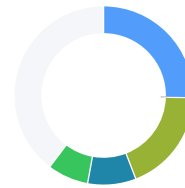
## COMPOSITION BY CURRENCIES

- USD 25.4%
- EUR 22.9%
- JPY 18.7%
- CHF 8.7%
- Others 24.3%



## COMPOSITION BY COUNTRIES

- US 25.4%
- JP 18.7%
- CH 8.7%
- FR 7.4%
- Others 39.7%



## TOP COMPONENTS AS OF 26-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASICS CORP	7936 JT Equity	JP	JPY	2.73%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	2.64%
DS SMITH PLC	SMD5 LN Equity	GB	GBp	2.64%
HP INC	HPQ UN Equity	US	USD	2.62%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	2.40%
GILDAN ACTIVEWEAR INC	GIL CT Equity	CA	CAD	2.39%
GEBERIT AG	GEBN SE Equity	CH	CHF	2.33%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.31%
CINTAS CORP	CTAS UW Equity	US	USD	2.30%
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](mailto:indexing@solactive.com)

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