

# FACTSHEET - AS OF 08-Nov-2024 Solactive ISS ESG Future of Plastic EUR Index NTR

## HISTORICAL PERFORMANCE



### **CHARACTERISTICS**

ISIN / WKN	DE000SL0CKF8 / SL0CKF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOFUPLEN	Last Price	2903.38
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	50		





## STATISTICS

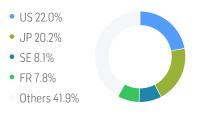
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.13%	11.41%	5.81%	19.52%	14.21%	190.34%
Performance (p.a.)						5.93%
Volatility (p.a.)	8.90%	11.72%	12.90%	11.16%	11.39%	16.54%
High	2917.70	2917.70	2917.70	2917.70	2917.70	2917.70
Low	2817.95	2601.41	2532.75	2416.41	2454.65	496.07
Sharpe Ratio*	1.30	4.43	0.70	1.49	1.18	0.17
Max. Drawdown	-2.32%	-4.70%	-9.45%	-9.45%	-9.45%	-56.53%
VaR 95 \ 99				-16.7% \ -30.3%		-26.9% \ -46.6%
CVaR 95 \ 99				-27.7% \ -58.1%		-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**



# **COMPOSITION BY COUNTRIES**



## TOP COMPONENTS AS OF 08-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	2.14%
CINTAS CORP	CTAS UW Equity	US	USD	2.06%
RESONAC HOLDINGS CORP	4004 JT Equity	JP	JPY	2.06%
GFL ENVIRONMENTAL INC	GFL CT Equity	CA	CAD	2.05%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	2.05%
DAI NIPPON PRINTING CO LTD ORD	7912 JT Equity	JP	JPY	2.05%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	2.05%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	2.04%
RICOH CO LTD	7752 JT Equity	JP	JPY	2.04%
ADIDAS AG	ADS GY Equity	DE	EUR	2.04%





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