

FACTSHEET - AS OF 08-Nov-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	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

- USD 24.0%
- JPY 20.2%
- EUR 19.9%
- SEK 8.1%
- Others 27.8%



COMPOSITION BY COUNTRIES

- US 22.0%
- JP 20.2%
- SE 8.1%
- FR 7.8%
- Others 41.9%



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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