

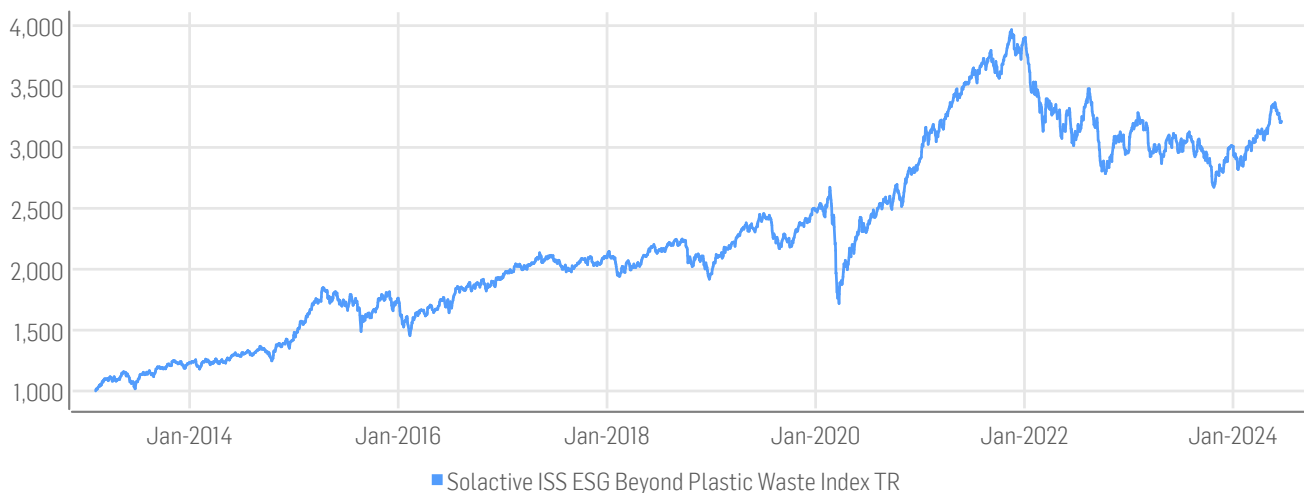
FACTSHEET - AS OF 19-Jun-2024

Solactive ISS ESG Beyond Plastic Waste Index TR

DESCRIPTION

The Solactive ISS ESG Beyond Plastic Waste Index tracks companies providing solutions in the reduction, reusage and recycling of plastic. It is calculated as a price return, net total return and total return index and denominated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9HC5 / SLA9HC	Base Value / Base Date	1000 Points / 06.02.2013
Bloomberg / Reuters	/ .SOLBPWTR	Last Price	3214.36
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.02.2013
Index Members	29		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.11%	3.83%	6.94%	8.69%	6.81%	221.44%
Performance (p.a.)						10.82%
Volatility (p.a.)	10.19%	10.79%	11.78%	12.22%	12.00%	14.23%
High	3367.82	3367.82	3367.82	3367.82	3367.82	3967.17
Low	3203.21	3059.87	2817.88	2672.70	2817.88	1000.00
Sharpe Ratio*	-4.29	1.19	0.93	0.42	0.94	0.50
Max. Drawdown	-4.89%	-4.89%	-6.56%	-14.55%	-6.37%	-35.74%
VaR 95 \ 99				-20.4% \ -28.9%		-21.7% \ -40.6%
CVaR 95 \ 99				-26.8% \ -34.2%		-34.1% \ -59.4%

* 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

- EUR 22.1%
- USD 20.7%
- HKD 11.8%
- TWD 10.5%
- Others 34.9%



COMPOSITION BY COUNTRIES

- US 17.7%
- FR 11.6%
- TW 10.5%
- IE 6.8%
- Others 53.3%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ZHUZHOU CRRRC TIMES ELECTRIC CO LTD	3898 HK Equity	CN	HKD	5.04%
ALSTOM SA	ALO FP Equity	FR	EUR	4.68%
ROCKWOOL A/S	ROCKB DC Equity	DK	DKK	4.19%
SMURFIT KAPPA GROUP PLC	SKG LN Equity	IE	GBP	3.88%
MERIDA INDUSTRY CO LTD	9914 TT Equity	TW	TWD	3.88%
STEICO SE	ST5 GY Equity	DE	EUR	3.85%
RENEWI PLC	RWI LN Equity	GB	GBP	3.85%
SHIMANO INC	7309 JT Equity	JP	JPY	3.78%
VERALLIA SASU	VRLA FP Equity	FR	EUR	3.74%
WESTROCK COMPANY	WRK UN Equity	US	USD	3.67%

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