

FACTSHEET - AS OF 01-Feb-2023

ESG Global Anti Plastic Index (Net Return) (EUR)

DESCRIPTION

Representation of up to 25 securities providing solutions in any of the following three main categories reduce, reuse, and recycle.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	A3CQTK	Base Value / Base Date	1000 Points / 23.11.2022
Bloomberg / Reuters	SOPLASTC Index/ .SOPLASTIC	Last Price	940.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.11.2022
Index Members	17		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.45%	10.40%	-1.44%	-1.22%	9.03%	4.21%
Performance (p.a.)						24.02%
Volatility (p.a.)	11.97%	14.18%	16.97%	18.72%	11.97%	13.64%
High	940.53	940.53	981.63	983.51	940.53	940.53
Low	866.81	851.54	806.34	806.34	862.25	860.78
Sharpe Ratio*	13.92	3.35	-0.28	-0.17	13.23	1.62
Max. Drawdown	-1.27%	-5.30%	-17.86%	-18.01%	-1.27%	-5.30%
VaR 95 \ 99				-30.2% \ -52.5%		-19.4% \ -44.2%
CVaR 95 \ 99				-42.6% \ -60.9%		

* 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).

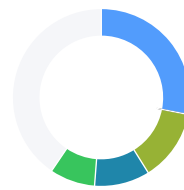
COMPOSITION BY CURRENCIES

- USD 35.3%
- HKD 16.6%
- AUD 13.0%
- EUR 12.6%
- Others 22.5%



COMPOSITION BY COUNTRIES

- US 28.1%
- AU 13.0%
- IE 10.1%
- DK 8.3%
- Others 40.5%



TOP COMPONENTS AS OF 01-Feb-2023

Company	Ticker	Country	Currency	Index Weight (%)
ROCKWOOL A/S	ROCKB DC Equity	DK	DKK	8.26%
O-I GLASS INC	OI UN Equity	US	USD	8.25%
TREX CO INC	TREX UN Equity	US	USD	7.89%
STERIS PLC	STE UN Equity	IE	USD	7.26%
ALSTOM SA	ALO FP Equity	FR	EUR	7.17%
MTR CORPORATION LTD	66 HK Equity	HK	HKD	6.99%
ZHUZHOU CRRRC TIMES ELECTRIC CO LTD	3898 HK Equity	CN	HKD	6.89%
SHIMANO INC	7309 JT Equity	JP	JPY	6.65%
CLEANAWAY WASTE MANAGEMENT LTD	CWY AT Equity	AU	AUD	6.54%
BRAMBLES LTD	BXB AT Equity	AU	AUD	6.51%

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The index is launched on 23-Nov-2022. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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