

FACTSHEET - AS OF 30-Jun-2022

Solactive ISS ESG Future of Plastic USD Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCKC5 / SLOCKC	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOFUPLUT	Last Price	1951.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	50		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.82%	-13.23%	-23.03%	-23.23%	-23.03%	95.16%
Performance (p.a.)						4.23%
Volatility (p.a.)	23.37%	21.90%	22.87%	18.84%	22.80%	18.96%
High	2204.64	2286.03	2557.29	2621.23	2557.29	2621.23
Low	1941.63	1941.63	1941.63	1941.63	1941.63	499.92
Sharpe Ratio*	-3.28	-2.07	-1.87	-1.33	-1.87	0.14
Max. Drawdown	-11.93%	-15.07%	-24.07%	-25.93%	-24.07%	-59.92%
VaR 95 \ 99				-36.2% \ -54.6%		-29.4% \ -55.6%
CVaR 95 \ 99				-46.0% \ -55.6%		-46.6% \ -80.7%

* 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).

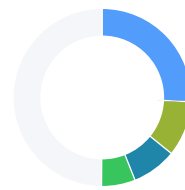
COMPOSITION BY CURRENCIES

- EUR 36.1%
- USD 25.8%
- JPY 10.1%
- GBP 6.1%
- Others 21.9%



COMPOSITION BY COUNTRIES

- US 25.8%
- JP 10.1%
- FI 8.2%
- GB 6.1%
- Others 49.9%



TOP COMPONENTS AS OF 30-Jun-2022

Company	Ticker	Country	Currency	Index Weight (%)
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	2.42%
HUHTAMAKI OYJ	HUHIV FH Equity	FI	EUR	2.39%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBP	2.35%
KERING SA	KER FP Equity	FR	EUR	2.30%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	2.29%
USS CO (TOKAI) LTD ORD	4732 JT Equity	JP	JPY	2.26%
FERROVIAL SA	FER SQ Equity	ES	EUR	2.22%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	2.22%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.20%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	2.17%

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