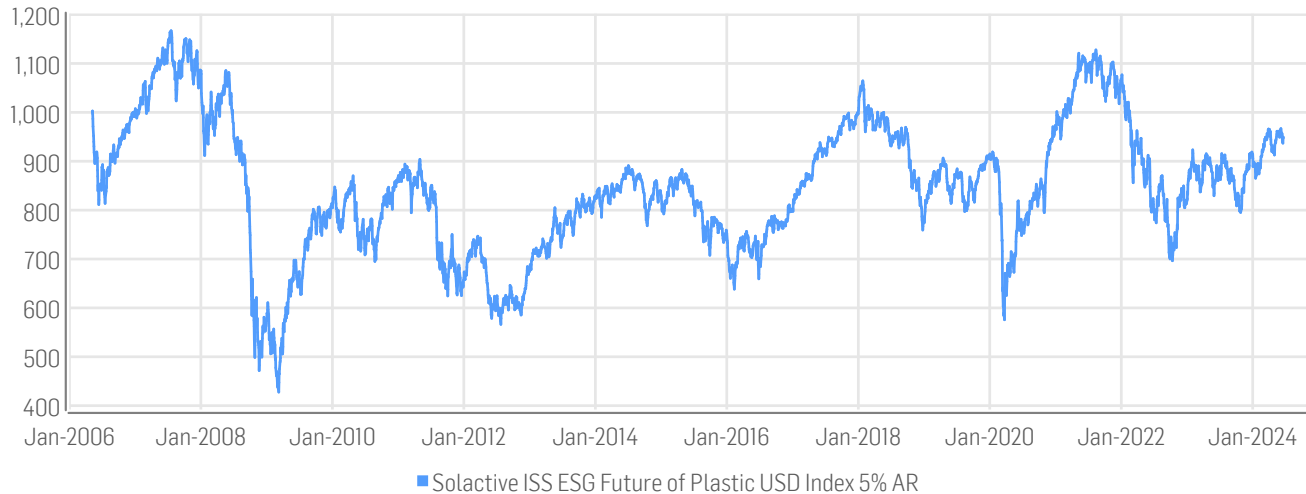


FACTSHEET - AS OF 20-Jun-2024

Solactive ISS ESG Future of Plastic USD Index 5% AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCKD3 / SLOCKD	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOFUPLUA Index / .SOFUPLUA	Last Price	949.26
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return AR	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	-1.21%	-0.30%	4.15%	9.46%	3.77%	-5.07%
Performance (p.a.)						-0.29%
Volatility (p.a.)	10.29%	10.45%	10.41%	12.39%	10.53%	18.70%
High	966.83	966.83	966.83	966.83	966.83	1166.93
Low	936.91	912.71	865.22	795.24	865.22	427.67
Sharpe Ratio*	-1.86	-0.62	0.32	0.34	0.26	-0.30
Max. Drawdown	-3.09%	-5.52%	-5.82%	-13.15%	-5.52%	-63.35%
VaR 95 \ 99				-20.2% \ -29.5%		-29.5% \ -53.9%
CVaR 95 \ 99				-24.5% \ -31.1%		-45.6% \ -78.4%

* 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).

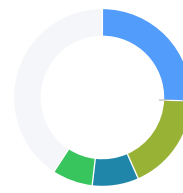
COMPOSITION BY CURRENCIES

- USD 25.7%
- EUR 24.5%
- JPY 17.7%
- CHF 8.5%
- Others 23.7%



COMPOSITION BY COUNTRIES

- US 25.7%
- JP 17.7%
- CH 8.5%
- FR 7.4%
- Others 40.8%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASICS CORP	7936 JT Equity	JP	JPY	2.68%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	2.53%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	2.52%
HP INC	HPQ UN Equity	US	USD	2.51%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	2.32%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	2.30%
GFL ENVIRONMENTAL INC	GFL CT Equity	CA	CAD	2.20%
GILDAN ACTIVEWEAR INC	GIL CT Equity	CA	CAD	2.19%
DAI NIPPON PRINTING CO LTD ORD	7912 JT Equity	JP	JPY	2.19%
GEBERIT AG	GEBN SE Equity	CH	CHF	2.19%

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