

FACTSHEET - AS OF 23-Mar-2023

Solactive ISS ESG Future of Plastic EUR Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCKE1 / SLOCKE	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOFUPLEP Index/ .SOFUPLEP	Last Price	1777.35
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	-3.77%	4.54%	9.53%	-4.55%	4.55%	77.74%
Performance (p.a.)						3.47%
Volatility (p.a.)	14.48%	12.55%	15.56%	16.93%	12.96%	16.96%
High	1882.29	1886.01	1886.01	1906.25	1886.01	2090.77
Low	1763.83	1700.06	1579.29	1579.29	1700.06	479.69
Sharpe Ratio*	-2.75	1.38	1.15	-0.41	1.48	0.06
Max. Drawdown	-6.29%	-6.48%	-6.48%	-17.15%	-6.48%	-57.45%
VaR 95 \ 99				-27.6% \ -41.9%		-27.5% \ -47.0%
CVaR 95 \ 99				-38.6% \ -50.1%		-41.3% \ -67.8%

* 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).

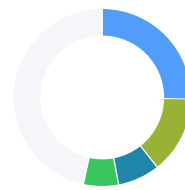
COMPOSITION BY CURRENCIES

- EUR 30.2%
- USD 25.3%
- JPY 14.1%
- SEK 6.4%
- Others 24.1%



COMPOSITION BY COUNTRIES

- US 25.3%
- JP 14.1%
- DE 7.7%
- SE 6.4%
- Others 46.6%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	2.32%
APPLE INC	AAPL UW Equity	US	USD	2.29%
MONCLER SPA	MONC IM Equity	IT	EUR	2.25%
PANDORA A/S	PNDORA DC Equity	DK	DKK	2.25%
CLOROX COMPANY	CLX UN Equity	US	USD	2.24%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.22%
CRH PLC	CRH ID Equity	IE	EUR	2.21%
A2A SPA	A2A IM Equity	IT	EUR	2.20%
BRAMBLES LTD	BXB AT Equity	AU	AUD	2.20%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.20%

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