

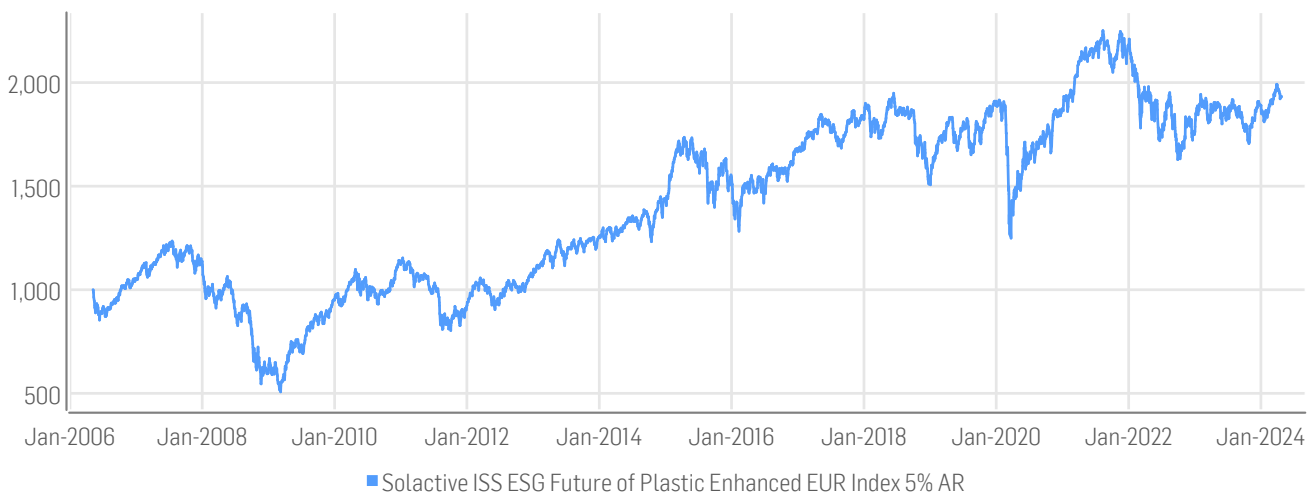
FACTSHEET - AS OF 24-Apr-2024

Solactive ISS ESG Future of Plastic Enhanced EUR Index 5% AR

DESCRIPTION

The Solactive ISS ESG Future of Plastic Enhanced Index aims at representing global DM securities operating in accordance with certain market standards on ESG controversy screens that do not obstruct the objective of Marine Preservation if related to plastic, polymers, single-use plastics, microbeads, or cigarettes. The companies with the highest Plastic Waste Solutions Score are selected.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEEF7 / SLOEEF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SFUPLEEA Index/ .SFUPLEEA	Last Price	1930.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR AR	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	-1.54%	5.05%	13.19%	1.90%	2.04%	93.03%
Performance (p.a.)						3.73%
Volatility (p.a.)	7.98%	8.45%	9.41%	10.67%	8.85%	17.88%
High	1992.00	1992.00	1992.00	1992.00	1992.00	2251.24
Low	1921.30	1832.04	1705.40	1705.40	1810.23	506.90
Sharpe Ratio*	-2.64	2.16	2.62	-0.19	0.29	-0.01
Max. Drawdown	-3.55%	-3.55%	-5.19%	-11.08%	-4.30%	-58.96%
VaR 95 \ 99				-16.6% \ -26.4%		-28.6% \ -52.6%
CVaR 95 \ 99				-22.9% \ -29.3%		-44.4% \ -71.9%

* 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).

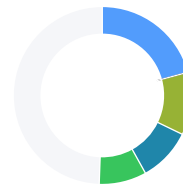
COMPOSITION BY CURRENCIES

- EUR 38.7%
- USD 25.0%
- GBP 7.9%
- CHF 7.5%
- Others 20.9%



COMPOSITION BY COUNTRIES

- US 20.8%
- FR 11.4%
- CH 9.7%
- DE 8.6%
- Others 49.4%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASICS CORP	7936 JT Equity	JP	JPY	2.61%
ADIDAS AG	ADS GY Equity	DE	EUR	2.46%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	2.33%
DS SMITH PLC	SMDS LN Equity	GB	GBP	2.31%
GARMIN LTD	GRMN UN Equity	CH	USD	2.24%
SMURFIT KAPPA GROUP PLC	SKG ID Equity	IE	EUR	2.22%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	2.22%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.19%
MONCLER SPA	MONC IM Equity	IT	EUR	2.17%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.17%

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