

Solactive ISS Eurozone Sustainable Development Goals Top 30 Index NTR

DESCRIPTION

The Solactive ISS Eurozone Sustainable Development Goals Top 30 Indexes represent the 30 Eurozone companies with the highest overall positive Impact on the Sustainable Development Goals. In addition, companies need to operate in accordance with market standards for responsible business conduct. Those standards are based on established norms such as the United Nations Global Compact. Furthermore, companies involved in controversial weapons are also excluded. The Solactive ISS Eurozone Sustainable Development Goals Top 30 Index NTR is calculated as an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODJP7 / SLODJP	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SOEZS30N	Last Price	1749.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.02.2015
Index Members	30		

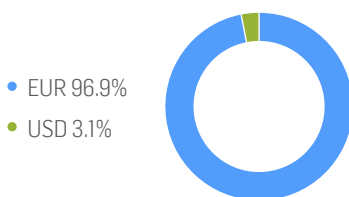
FACTSHEET - AS OF 26-Apr-2024
Solactive ISS Eurozone Sustainable Development Goals Top 30 Index NTR

STATISTICS

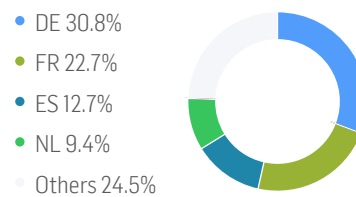
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.19%	3.11%	14.72%	6.63%	0.85%	74.93%
Performance (p.a.)						6.25%
Volatility (p.a.)	10.66%	9.46%	10.55%	11.79%	10.17%	16.28%
High	1770.36	1770.36	1770.36	1770.36	1770.36	1851.76
Low	1712.48	1676.08	1530.49	1515.52	1641.69	944.79
Sharpe Ratio*	-1.64	0.98	2.68	0.24	-0.12	0.14
Max. Drawdown	-3.27%	-3.27%	-5.77%	-11.80%	-5.35%	-33.39%
VaR 95 \ 99				-20.0% \ -28.3%		-26.5% \ -46.9%
CVaR 95 \ 99				-25.8% \ -34.6%		-39.5% \ -64.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADIDAS AG	ADS GY Equity	DE	EUR	4.21%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	4.16%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	3.77%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	3.70%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.70%
STORA ENSO OYJ CLASS R	STERV FH Equity	FI	EUR	3.63%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	3.60%
DSM FIRMENICH AG	DSFIR NA Equity	CH	EUR	3.57%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	3.51%
PUMA SE	PUM GY Equity	DE	EUR	3.48%

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