

# FACTSHEET - AS OF 16-Jun-2025

## Solactive ISS Europe Governance Select 50 NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAFK2 / SLOAFK	Base Value / Base Date	100 Points / 01.01.2010
Bloomberg / Reuters	/SOGOVESN	Last Price	468.06
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 01.01.2010
Index Members	50		

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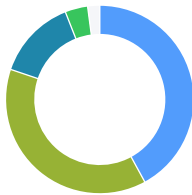
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.01%	5.20%	14.40%	21.45%	14.89%	368.06%
Performance (p.a.)						10.50%
Volatility (p.a.)	6.26%	17.62%	13.61%	11.54%	13.97%	13.33%
High	477.39	477.39	477.39	477.39	477.39	477.39
Low	467.67	411.12	404.03	381.04	405.50	97.98
Sharpe Ratio*	-0.29	1.19	2.16	1.72	2.40	0.64
Max. Drawdown	-2.04%	-8.58%	-8.58%	-8.58%	-8.58%	-32.53%
VaR 95 \ 99				-15.1% \ -40.0%		-20.1% \ -37.6%
CVaR 95 \ 99				-30.6% \ -70.0%		-32.3% \ -57.6%

\* 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 42.0%
- GBp 38.1%
- CHF 13.9%
- SEK 3.9%
- Others 2.1%



### COMPOSITION BY COUNTRIES

- GB 36.1%
- CH 13.9%
- FR 12.1%
- IT 8.0%
- Others 30.0%



### TOP COMPONENTS AS OF 16-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
PERSIMMON PLC	PSN LN Equity	GB	GBp	2.12%
ENGIE SA	ENGI FP Equity	FR	EUR	2.10%
OMV AG	OMV AV Equity	AT	EUR	2.09%
J SAINSBURY PLC	SBRY LN Equity	GB	GBp	2.07%
SAGE GROUP PLC	SGE LN Equity	GB	GBp	2.07%
DNB BANK ASA	DNB NO Equity	NO	NOK	2.07%
BERKELEY GROUP HOLDINGS PLC	BKG LN Equity	GB	GBp	2.05%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.05%
EXPERIAN PLC	EXPN LN Equity	JE	GBp	2.04%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBp	2.03%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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