

FACTSHEET - AS OF 08-Jul-2025

Solactive ISS Europe Governance Select 50 TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAFLO / SLOAFL	Base Value / Base Date	100 Points / 01.01.2010
Bloomberg / Reuters	/ .SOGOVEST	Last Price	555.67
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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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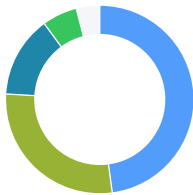
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.71%	13.39%	13.67%	19.64%	14.77%	455.67%
Performance (p.a.)						11.69%
Volatility (p.a.)	7.12%	11.71%	13.75%	11.56%	13.44%	13.31%
High	565.46	572.48	572.48	572.48	572.48	572.48
Low	554.33	490.07	481.98	454.03	481.98	98.02
Sharpe Ratio*	-2.93	5.51	2.02	1.56	2.13	0.73
Max. Drawdown	-1.97%	-3.17%	-8.55%	-8.55%	-8.55%	-32.48%
VaR 95 \ 99				-16.1% \ -40.0%		-20.1% \ -37.5%
CVaR 95 \ 99				-31.0% \ -69.9%		-32.2% \ -57.5%

* 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 47.9%
- GBP 28.1%
- CHF 14.0%
- SEK 6.0%
- Others 4.0%



COMPOSITION BY COUNTRIES

- GB 28.1%
- CH 14.0%
- FR 11.9%
- NL 10.0%
- Others 36.0%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
REPSOL SA	REP SQ Equity	ES	EUR	2.09%
CEMBRA MONEY BANK AG	CMBN SE Equity	CH	CHF	2.06%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	2.04%
SAGE GROUP PLC	SGE LN Equity	GB	GBP	2.04%
IG GROUP HOLDINGS PLC	IGG LN Equity	GB	GBP	2.03%
DNB BANK ASA	DNB NO Equity	NO	NOK	2.03%
DRAX GROUP PLC	DRX LN Equity	GB	GBP	2.03%
EURONEXT NV	ENX FP Equity	NL	EUR	2.03%
RELX PLC	REL LN Equity	GB	GBP	2.03%
ENGIE SA	ENGI FP Equity	FR	EUR	2.03%

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