

# FACTSHEET - AS OF 18-Apr-2024

## Solactive ISS Quality Governance PR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7XA0 / SLA7XA	Base Value / Base Date	100 Points / 14.02.2007
Bloomberg / Reuters	- / .SOLGOVU	Last Price	353.30
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 14.02.2007
Index Members	100		

## STATISTICS

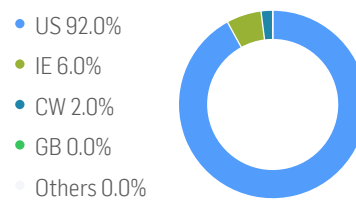
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.90%	2.79%	17.60%	9.26%	3.58%	253.30%
Performance (p.a.)						7.63%
Volatility (p.a.)	10.93%	10.03%	10.76%	11.10%	9.63%	18.86%
High	373.43	373.43	373.43	373.43	373.43	373.43
Low	352.85	343.13	296.15	296.15	337.31	49.42
Sharpe Ratio*	-4.00	0.65	3.13	0.37	0.72	0.12
Max. Drawdown	-5.51%	-5.51%	-5.51%	-10.41%	-5.51%	-53.21%
VaR 95 \ 99				-20.2% \ -25.5%		-28.3% \ -53.2%
CVaR 95 \ 99				-23.3% \ -26.9%		-46.5% \ -83.8%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.11%
HUMANA INC	HUM UN Equity	US	USD	2.08%
TRACTOR SUPPLY COMPANY	TSCO UW Equity	US	USD	2.06%
NISOURCE INC	NI UN Equity	US	USD	2.06%
PORTLAND GENERAL ELECTRIC CO	POR UN Equity	US	USD	2.05%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.05%
WILLIS TOWERS WATSON PLC	WTW UW Equity	IE	USD	2.05%
UNUM GROUP	UNM UN Equity	US	USD	2.05%
FTI CONSULTING INC	FCN UN Equity	US	USD	2.04%
WP CAREY & CO LLC	WPC UN Equity	US	USD	2.03%

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