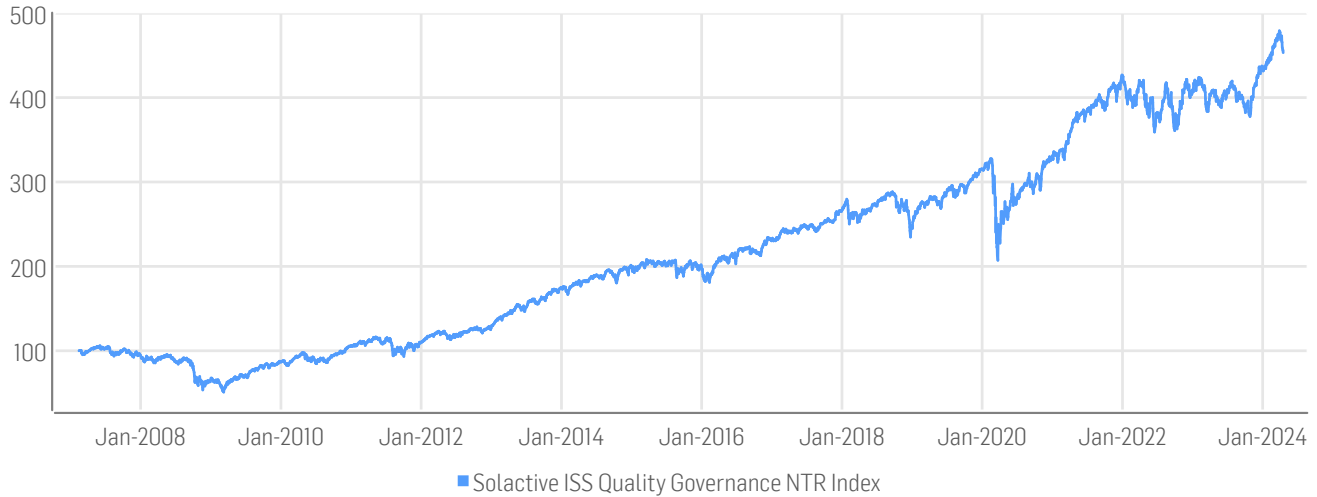


FACTSHEET - AS OF 17-Apr-2024

Solactive ISS Quality Governance NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7XB8 / SLA7XB	Base Value / Base Date	100 Points / 14.02.2007
Bloomberg / Reuters	SOLGOVUN Index/ .SOLGOVUN	Last Price	453.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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

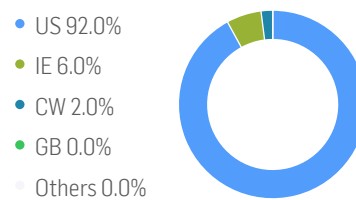
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.23%	3.80%	18.35%	11.04%	3.86%	353.18%
Performance (p.a.)						9.20%
Volatility (p.a.)	11.02%	10.08%	10.92%	11.15%	9.69%	18.86%
High	479.20	479.20	479.20	479.20	479.20	479.20
Low	453.18	436.57	377.50	377.50	431.50	50.97
Sharpe Ratio*	-3.48	1.10	3.25	0.53	0.83	0.21
Max. Drawdown	-5.43%	-5.43%	-5.43%	-10.03%	-5.43%	-51.90%
VaR 95 \ 99				-20.2% \ -25.4%		-28.2% \ -53.1%
CVaR 95 \ 99				-23.3% \ -26.9%		-46.4% \ -83.7%

* 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 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
HUMANA INC	HUM UN Equity	US	USD	2.07%
TRACTOR SUPPLY COMPANY	TSCO UW Equity	US	USD	2.06%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.05%
NISOURCE INC	NI UN Equity	US	USD	2.04%
GODADDY INC	GDDY UN Equity	US	USD	2.03%
UNUM GROUP	UNM UN Equity	US	USD	2.02%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.02%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	2.02%
WILLIS TOWERS WATSON PLC	WTW UW Equity	IE	USD	2.02%
PORTLAND GENERAL ELECTRIC CO	POR UN Equity	US	USD	2.02%

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