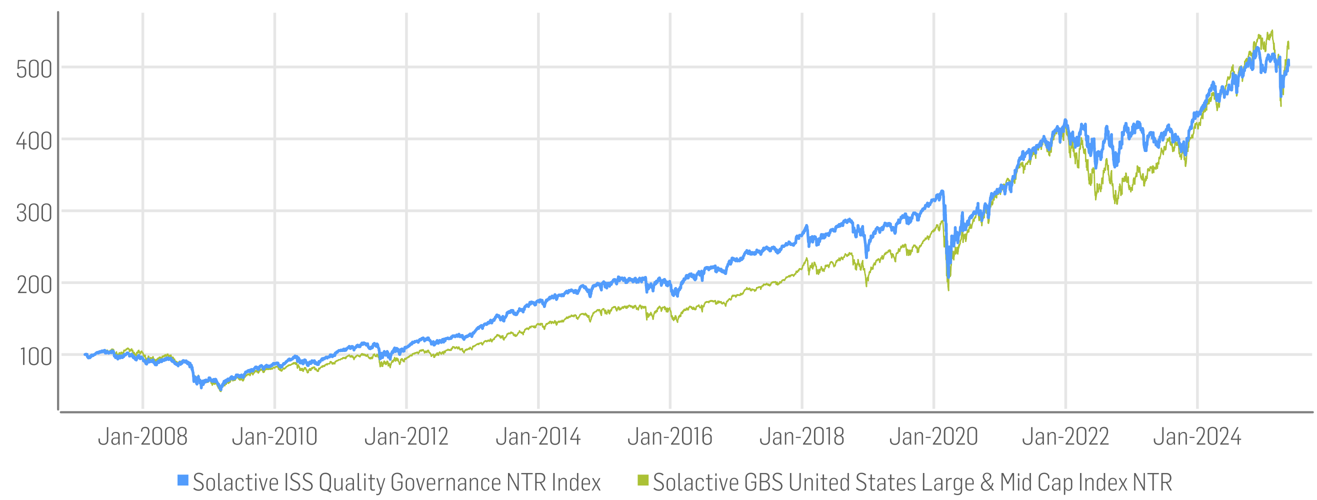
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 21-May-2025
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	502.18
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

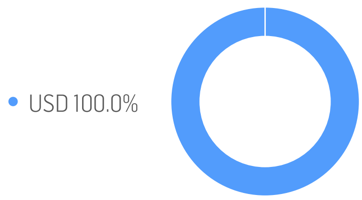
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.38%	-2.98%	-4.16%	7.85%	1.18%	402.18%
Performance (p.a.)						9.24%
Volatility (p.a.)	15.15%	22.05%	17.39%	14.47%	18.66%	18.61%
High	509.77	518.24	527.22	527.22	518.24	527.22
Low	472.05	458.76	458.76	457.68	458.76	50.97
Sharpe Ratio*	7.14	-0.72	-0.72	0.25	-0.06	0.27
Max. Drawdown	-1.49%	-11.48%	-12.99%	-12.99%	-11.48%	-51.90%
VaR 95 \ 99				-18.5% \ -39.7%		-27.9% \ -53.0%
CVaR 95 \ 99				-35.2% \ -69.0%		-45.9% \ -83.3%

* 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).

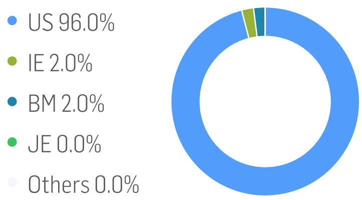
STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.74%	-4.30%	-1.50%	11.80%	-0.14%	425.07%
Performance (p.a.)						9.50%
Volatility (p.a.)	19.65%	31.84%	24.15%	19.53%	26.33%	19.87%
High	2762.22	2829.25	2842.68	2842.68	2842.68	2842.68
Low	2380.55	2296.81	2296.81	2296.81	2296.81	250.82
Sharpe Ratio*	19.08	-0.65	-0.30	0.39	-0.18	0.26
Max. Drawdown	-1.98%	-18.82%	-19.20%	-19.20%	-19.20%	-55.28%
VaR 95 \ 99				-29.7% \ -56.3%		-30.3% \ -59.1%
CVaR 95 \ 99				-48.7% \ -88.8%		-50.0% \ -87.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CBOE GLOBAL MARKETS INC	CBOE UF Equity	US	USD	2.06%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	2.05%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.04%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.03%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	2.03%
MARKETAXESS HOLDINGS INC	MKTX UW Equity	US	USD	2.03%
ANSYS INC	ANSS UW Equity	US	USD	2.02%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	2.02%
EXELON CORP	EXC UW Equity	US	USD	2.02%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	2.02%

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