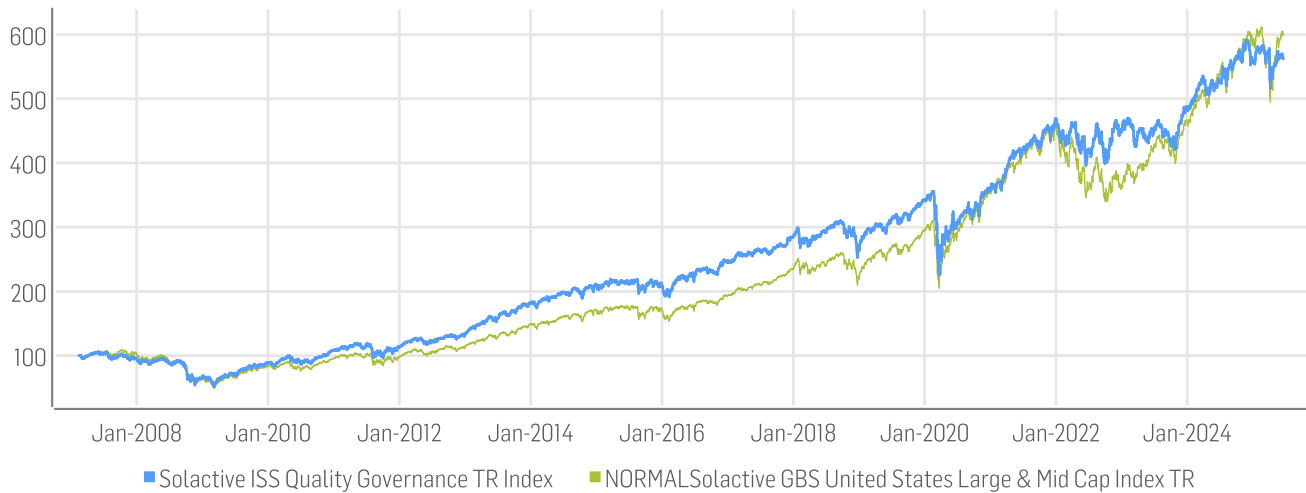


# FACTSHEET - AS OF 18-Jun-2025

## Solactive ISS Quality Governance TR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7XC6 / SLA7XC	Base Value / Base Date	100 Points / 14.02.2007
Bloomberg / Reuters	SOLGOVUT Index/ .SOLGOVUT	Last Price	561.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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

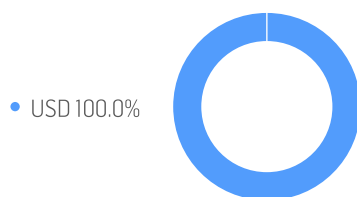
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	-1.22%	0.58%	6.44%	0.78%	461.96%
Performance (p.a.)						9.87%
Volatility (p.a.)	10.31%	21.55%	17.19%	14.43%	17.45%	18.58%
High	574.10	578.28	582.77	591.66	582.77	591.66
Low	560.87	516.24	516.24	516.24	516.24	51.69
Sharpe Ratio*	-2.55	-0.43	-0.18	0.15	-0.15	0.30
Max. Drawdown	-2.30%	-10.73%	-11.42%	-12.75%	-11.42%	-51.29%
VaR 95 \ 99				-18.4% \ -39.7%		-27.8% \ -52.7%
CVaR 95 \ 99				-35.2% \ -69.0%		-45.8% \ -82.6%

\* 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).

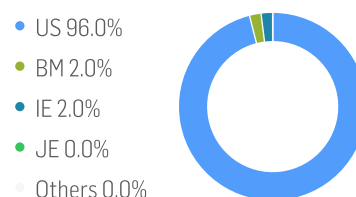
## STATISTICS - GBS - NORMAL Solactive GBS United States Large & Mid Cap Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.63%	6.44%	1.78%	11.71%	2.67%	499.22%
Performance (p.a.)						10.25%
Volatility (p.a.)	12.19%	30.06%	24.03%	19.67%	24.49%	19.84%
High	2923.89	2923.89	2957.42	2957.42	2957.42	2957.42
Low	2800.91	2390.84	2390.84	2390.84	2390.84	238.27
Sharpe Ratio*	0.30	0.82	-0.03	0.38	0.06	0.30
Max. Drawdown	-2.63%	-13.92%	-19.16%	-19.16%	-19.16%	-54.82%
VaR 95 \ 99				-29.7% \ -56.2%		-30.2% \ -59.1%
CVaR 95 \ 99				-48.7% \ -88.8%		-49.9% \ -87.9%

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
HUMANA INC	HUM UN Equity	US	USD	2.06%
CBOE GLOBAL MARKETS INC	CBOE UF Equity	US	USD	2.04%
MCKESSON CORP	MCK UN Equity	US	USD	2.04%
CENTENE CORP	CNC UN Equity	US	USD	2.03%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	2.02%
EOG RESOURCES INC	EOG UN Equity	US	USD	2.02%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	2.01%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.00%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	2.00%
EXELON CORP	EXC UW Equity	US	USD	2.00%

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