

FACTSHEET - AS OF 07-Apr-2026

Solactive ISS Europe Governance Select 50 NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAFK2 / SLOAFK	Base Value / Base Date	100 Points / 01.01.2010
Bloomberg / Reuters	/.SOGOVESN	Last Price	494.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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		

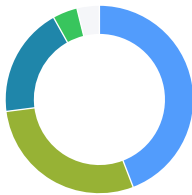
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.24%	2.07%	6.44%	16.44%	3.82%	394.17%
Performance (p.a.)						10.32%
Volatility (p.a.)	16.38%	13.00%	10.24%	9.37%	12.58%	13.16%
High	500.64	524.30	524.30	524.30	524.30	524.30
Low	474.74	474.74	460.68	432.04	474.74	97.98
Sharpe Ratio*	-0.98	0.52	1.13	1.58	1.05	0.64
Max. Drawdown	-5.17%	-9.45%	-9.45%	-9.45%	-9.45%	-32.53%
VaR 95 \ 99				-13.6% \ -29.3%		-20.0% \ -37.5%
CVaR 95 \ 99				-23.1% \ -41.2%		-32.0% \ -56.8%

* 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

- EUR 44.1%
- GBp 28.8%
- CHF 18.9%
- DKK 4.3%
- Others 3.9%



COMPOSITION BY COUNTRIES

- GB 28.8%
- CH 18.9%
- FR 12.3%
- IT 10.8%
- Others 29.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ENI SPA	ENI IM Equity	IT	EUR	2.59%
ENAGAS SA	ENG SQ Equity	ES	EUR	2.42%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	2.20%
ENGIE SA	ENGI FP Equity	FR	EUR	2.19%
SNAM SPA	SRG IM Equity	IT	EUR	2.17%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.17%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.15%
ROYAL VOPAK NV	VPK NA Equity	NL	EUR	2.14%
EON SE	EOAN GY Equity	DE	EUR	2.14%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.10%

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