

# FACTSHEET - AS OF 16-May-2025

## Solactive ISS ESG Prime Global Markets Large & Mid Cap Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA8M01 / SLA8M0	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPGMEP Index / .SEPGMEP	Last Price	2148.72
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	754		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.98%	-6.45%	-2.67%	6.12%	-2.27%	114.87%
Performance (p.a.)						10.00%
Volatility (p.a.)	19.72%	23.24%	18.30%	16.48%	20.26%	15.56%
High	2148.72	2325.78	2325.78	2325.78	2325.78	2325.78
Low	1855.12	1855.12	1855.12	1855.12	1855.12	914.22
Sharpe Ratio*	17.24	-1.11	-0.41	0.24	-0.40	0.50
Max. Drawdown	-2.48%	-20.24%	-20.24%	-20.24%	-20.24%	-31.73%
VaR 95 \ 99				-27.4% \ -60.9%		-22.5% \ -46.0%
CVaR 95 \ 99				-43.7% \ -79.8%		-38.5% \ -70.3%

\* 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).

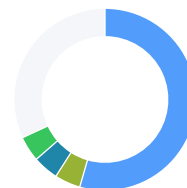
## COMPOSITION BY CURRENCIES

- USD 57.0%
- EUR 13.6%
- JPY 4.6%
- GBp 4.6%
- Others 20.3%



## COMPOSITION BY COUNTRIES

- US 54.5%
- JP 4.6%
- GB 4.5%
- DE 4.5%
- Others 31.9%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UN Equity	US	USD	11.06%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.75%
ELI LILLY & CO	LLY UN Equity	US	USD	2.22%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.18%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.63%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.32%
ABBVIE INC	ABBV UN Equity	US	USD	1.13%
SAP SE	SAP GY Equity	DE	EUR	1.05%
ASML HOLDING NV	ASML NA Equity	NL	EUR	0.99%
SALESFORCE INC	CRM UN Equity	US	USD	0.94%

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