

FACTSHEET - AS OF 22-Aug-2025

Solactive ISS ESG Prime Global Markets Large & Mid Cap Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8M19 / SLA8M1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPGMEN Index / .SEPGMEN	Last Price	2572.92
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total 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	785		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.47%	6.90%	-2.06%	7.00%	2.28%	157.29%
Performance (p.a.)						12.07%
Volatility (p.a.)	11.15%	9.59%	17.87%	15.13%	16.74%	15.40%
High	2584.21	2584.21	2613.42	2663.95	2663.95	2663.95
Low	2506.21	2408.49	2132.89	2132.89	2132.89	945.61
Sharpe Ratio*	1.57	3.04	-0.34	0.34	0.10	0.66
Max. Drawdown	-3.02%	-3.02%	-18.81%	-19.94%	-19.94%	-31.58%
VaR 95 \ 99				-24.6% \ -39.7%		-22.3% \ -45.2%
CVaR 95 \ 99				-39.0% \ -79.7%		-37.9% \ -69.0%

* 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).

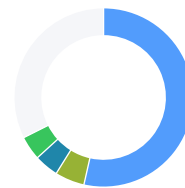
COMPOSITION BY CURRENCIES

- USD 56.2%
- EUR 13.6%
- JPY 5.3%
- GBp 4.4%
- Others 20.5%



COMPOSITION BY COUNTRIES

- US 53.5%
- JP 5.3%
- GB 4.4%
- DE 4.3%
- Others 32.4%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UN Equity	US	USD	13.07%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.78%
ELI LILLY & CO	LLY UN Equity	US	USD	1.89%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.88%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.51%
ORACLE CORP	ORCL UN Equity	US	USD	1.22%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.17%
ABBVIE INC	ABBV UN Equity	US	USD	1.17%
ASML HOLDING NV	ASML NA Equity	NL	EUR	0.92%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.87%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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