

FACTSHEET - AS OF 09-Jul-2025

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8M27 / SLA8M2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPGMET Index / .SEPGMET	Last Price	2629.88
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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	753		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.39%	15.47%	-0.54%	3.53%	0.25%	162.99%
Performance (p.a.)						12.56%
Volatility (p.a.)	8.38%	14.64%	18.35%	16.58%	17.92%	15.47%
High	2629.88	2629.88	2779.37	2779.37	2779.37	2779.37
Low	2542.50	2227.92	2227.92	2227.92	2227.92	947.49
Sharpe Ratio*	1.96	5.29	-0.16	0.10	-0.08	0.69
Max. Drawdown	-2.44%	-4.41%	-19.84%	-19.84%	-19.84%	-31.52%
VaR 95 \ 99				-27.0% \ -60.7%		-22.3% \ -45.2%
CVaR 95 \ 99				-43.6% \ -79.6%		-38.0% \ -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 57.3%
- EUR 13.6%
- TWD 4.4%
- GBp 4.4%
- Others 20.3%



COMPOSITION BY COUNTRIES

- US 54.7%
- DE 4.6%
- TW 4.4%
- GB 4.4%
- Others 32.0%



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	12.52%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.92%
ELI LILLY & CO	LLY UN Equity	US	USD	2.17%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.01%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.49%
ORACLE CORP	ORCL UN Equity	US	USD	1.25%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.20%
ABBVIE INC	ABBV UN Equity	US	USD	1.10%
SAP SE	SAP GY Equity	DE	EUR	1.04%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.00%

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