

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8M76 / SLA8M7	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPD MEN Index / .SEPD MEN	Last Price	2432.78
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	535		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.81%	-6.11%	-2.00%	7.20%	-1.58%	143.28%
Performance (p.a.)						11.72%
Volatility (p.a.)	20.05%	24.27%	19.10%	17.03%	21.17%	15.99%
High	2432.78	2622.98	2622.98	2622.98	2622.98	2622.98
Low	2100.93	2100.93	2100.93	2100.93	2100.93	944.04
Sharpe Ratio*	16.54	-1.02	-0.32	0.30	-0.30	0.60
Max. Drawdown	-2.58%	-19.90%	-19.90%	-19.90%	-19.90%	-31.65%
VaR 95 \ 99				-27.3% \ -57.1%		-23.6% \ -46.6%
CVaR 95 \ 99				-44.3% \ -84.2%		-39.4% \ -71.2%

* 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 62.1%
- EUR 14.7%
- JPY 5.0%
- GBp 5.0%
- Others 13.2%



COMPOSITION BY COUNTRIES

- US 59.3%
- JP 5.0%
- GB 4.9%
- DE 4.9%
- Others 25.8%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UN Equity	US	USD	12.06%
ELI LILLY & CO	LLY UN Equity	US	USD	2.42%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.37%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.78%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.44%
ABBVIE INC	ABBV UN Equity	US	USD	1.23%
SAP SE	SAP GY Equity	DE	EUR	1.15%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.08%
SALESFORCE INC	CRM UN Equity	US	USD	1.02%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.00%

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