

FACTSHEET - AS OF 15-Apr-2024

Solactive ISS ESG Prime Europe Large & Mid Cap Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8NA9 / SLA8NA	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPEUEN Index / .SEPEUEN	Last Price	1673.28
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	216		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.23%	9.02%	16.95%	15.87%	8.19%	67.33%
Performance (p.a.)						7.70%
Volatility (p.a.)	7.10%	8.75%	9.00%	10.15%	8.70%	16.13%
High	1696.39	1696.39	1696.39	1696.39	1696.39	1696.39
Low	1666.89	1520.94	1371.24	1371.24	1520.94	779.65
Sharpe Ratio*	-0.15	4.35	3.72	1.20	3.06	0.24
Max. Drawdown	-1.70%	-1.70%	-4.16%	-8.06%	-1.82%	-35.59%
VaR 95 \ 99				-16.6% \ -24.5%		-24.5% \ -47.8%
CVaR 95 \ 99				-22.3% \ -34.6%		-39.9% \ -70.7%

* 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 54.3%
- GBP 17.2%
- CHF 11.6%
- DKK 8.1%
- Others 8.8%



COMPOSITION BY COUNTRIES

- GB 17.2%
- DE 16.3%
- FR 15.3%
- CH 11.6%
- Others 39.6%



TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.93%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.66%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	3.58%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.30%
SAP SE	SAP GY Equity	DE	EUR	3.25%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.01%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.72%
SIEMENS AG	SIE GY Equity	DE	EUR	2.41%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.11%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.92%

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