

FACTSHEET - AS OF 13-May-2025

Solactive ISS ESG Prime USA Large & Mid Cap Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8ND3 / SLA8ND	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPUSUN Index / .SEPUSUN	Last Price	3019.80
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	USD	History	Available daily back to 08.05.2017
Index Members	162		

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STATISTICS

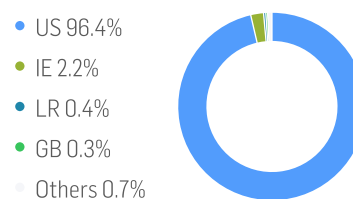
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.64%	-3.99%	-5.27%	8.28%	-0.55%	201.98%
Performance (p.a.)						14.79%
Volatility (p.a.)	23.23%	32.97%	25.97%	22.13%	28.99%	20.05%
High	3019.80	3217.43	3243.93	3243.93	3217.43	3243.93
Low	2648.00	2588.66	2588.66	2588.66	2588.66	988.19
Sharpe Ratio*	7.32	-0.59	-0.57	0.19	-0.20	0.52
Max. Drawdown	-5.70%	-19.54%	-20.20%	-20.20%	-19.54%	-30.30%
VaR 95 \ 99				-36.6% \ -61.7%		-31.2% \ -59.2%
CVaR 95 \ 99				-53.0% \ -88.9%		-48.9% \ -82.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 13-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UN Equity	US	USD	19.12%
ELI LILLY & CO	LLY UN Equity	US	USD	3.94%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.82%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.91%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.32%
ABBVIE INC	ABBV UN Equity	US	USD	2.07%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.77%
SALESFORCE INC	CRM UN Equity	US	USD	1.68%
ORACLE CORP	ORCL UN Equity	US	USD	1.65%
CISCO SYSTEMS INC	CSCO UN Equity	US	USD	1.53%

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