

# FACTSHEET - AS OF 17-Jun-2025

## Solactive ISS ESG Prime USA Large & Mid Cap Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA8NE1 / SLA8NE	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPUSUT Index / .SEPUSUT	Last Price	3257.57
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	USD	History	Available daily back to 08.05.2017
Index Members	162		

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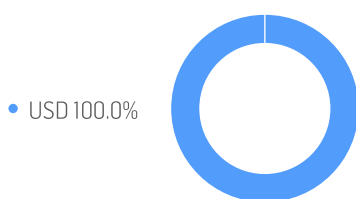
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### STATISTICS

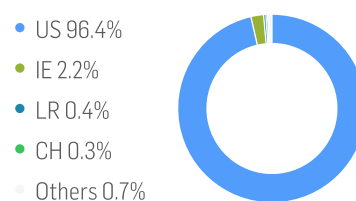
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.58%	4.49%	4.11%	5.41%	3.00%	225.76%
Performance (p.a.)						15.68%
Volatility (p.a.)	14.66%	31.26%	25.96%	22.27%	26.57%	19.99%
High	3298.90	3298.90	3352.67	3377.69	3352.67	3377.69
Low	3118.17	2698.85	2698.85	2698.85	2698.85	988.31
Sharpe Ratio*	1.14	0.49	0.16	0.05	0.09	0.57
Max. Drawdown	-3.09%	-14.50%	-19.50%	-20.10%	-19.50%	-30.27%
VaR 95 \ 99				-36.6% \ -61.5%		-31.3% \ -58.3%
CVaR 95 \ 99				-53.0% \ -88.9%		-48.7% \ -81.5%

\* 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 17-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	20.54%
ELI LILLY & CO	LLY UN Equity	US	USD	4.05%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.72%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.78%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.24%
ORACLE CORP	ORCL UN Equity	US	USD	2.05%
ABBVIE INC	ABBV UN Equity	US	USD	1.98%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.70%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.58%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.57%

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