

# FACTSHEET - AS OF 16-Apr-2024

## Solactive ISS ESG Prime USA Large & Mid Cap EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

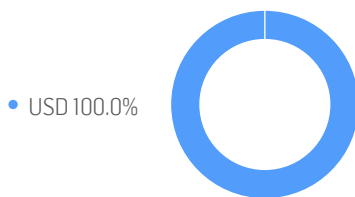
ISIN / WKN	DE000SLA8NF8 / SLA8NF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPUSEP Index / .SEPUSEP	Last Price	2499.70
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	142		

## STATISTICS

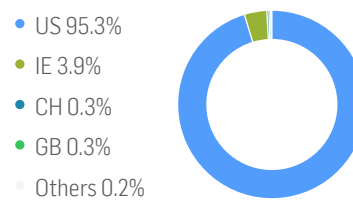
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.44%	10.68%	23.04%	37.55%	14.83%	149.97%
Performance (p.a.)						14.11%
Volatility (p.a.)	14.03%	15.71%	14.32%	14.00%	14.87%	20.30%
High	2592.52	2592.52	2592.52	2592.52	2592.52	2592.52
Low	2487.74	2258.59	1965.83	1786.17	2162.19	936.85
Sharpe Ratio*	-0.65	2.99	3.38	2.45	3.70	0.50
Max. Drawdown	-4.04%	-4.04%	-4.04%	-6.40%	-4.04%	-30.17%
VaR 95 \ 99				-22.2% \ -27.8%		-31.0% \ -57.7%
CVaR 95 \ 99				-26.4% \ -37.7%		-49.5% \ -81.2%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UN Equity	US	USD	15.91%
ELI LILLY & CO	LLY UN Equity	US	USD	4.84%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	3.34%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.29%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.96%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.82%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.43%
ABBVIE INC	ABBV UN Equity	US	USD	2.20%
ADVANCED MICRO DEVICES	AMD UN Equity	US	USD	2.01%
SALESFORCE INC	CRM UN Equity	US	USD	2.00%

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