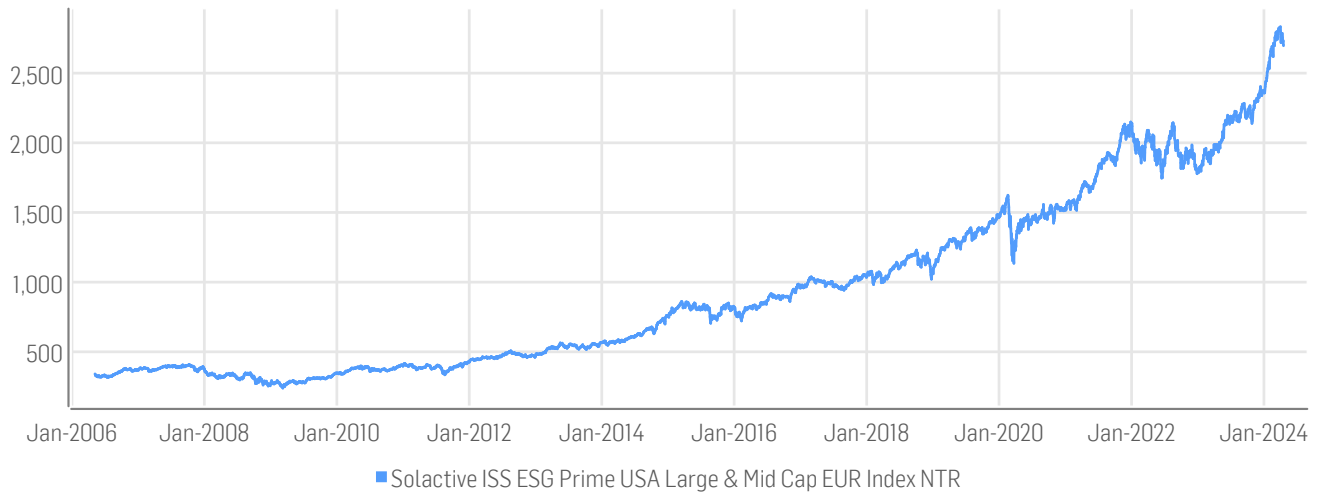


# FACTSHEET - AS OF 18-Apr-2024

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA8NG6 / SLA8NG	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPUSEN Index / .SEPUSEN	Last Price	2696.59
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	142		

## STATISTICS

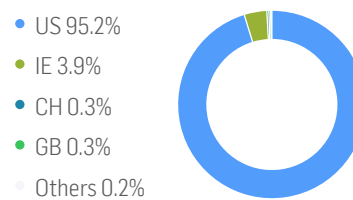
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.88%	7.46%	23.70%	38.02%	13.62%	169.66%
Performance (p.a.)						15.35%
Volatility (p.a.)	13.99%	15.85%	14.16%	13.99%	14.86%	20.30%
High	2832.85	2832.85	2832.85	2832.85	2832.85	2832.85
Low	2696.59	2509.44	2139.12	1933.79	2357.63	941.16
Sharpe Ratio*	-2.42	1.89	3.54	2.48	3.25	0.56
Max. Drawdown	-4.81%	-4.81%	-4.81%	-6.32%	-4.81%	-30.09%
VaR 95 \ 99				-22.2% \ -27.8%		-30.9% \ -57.4%
CVaR 95 \ 99				-26.3% \ -37.5%		-49.5% \ -81.1%

\* 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 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	15.59%
ELI LILLY & CO	LLY UN Equity	US	USD	4.89%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	3.55%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.33%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.96%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.87%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.47%
ABBVIE INC	ABBV UN Equity	US	USD	2.25%
SALESFORCE INC	CRM UN Equity	US	USD	1.98%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.92%

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