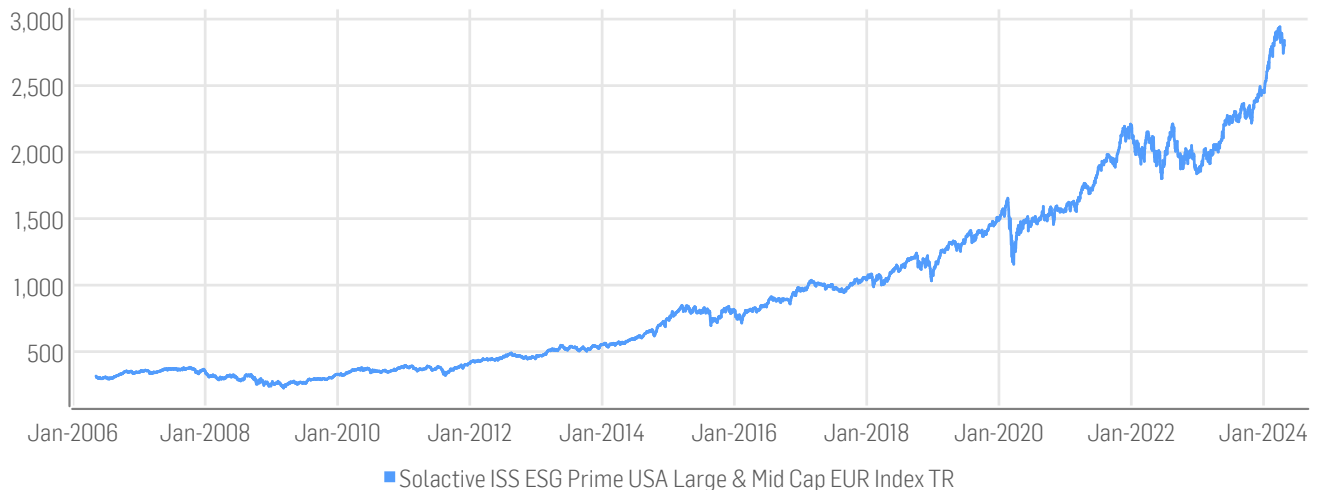


## FACTSHEET - AS OF 26-Apr-2024

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA8NH4 / SLA8NH	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPUSET Index / .SEPUSET	Last Price	2840.95
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	EUR	History	Available daily back to 08.05.2017
Index Members	142		

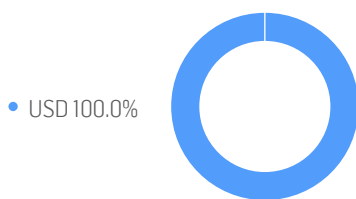
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## STATISTICS

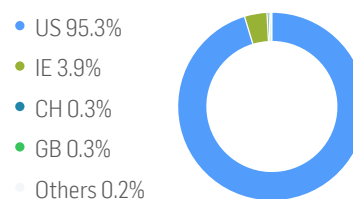
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.91%	7.84%	28.09%	38.04%	15.36%	184.10%
Performance (p.a.)						16.17%
Volatility (p.a.)	16.83%	16.53%	14.40%	14.08%	15.22%	20.30%
High	2942.49	2942.49	2942.49	2942.49	2942.49	2942.49
Low	2743.20	2629.57	2239.13	2030.15	2446.66	942.95
Sharpe Ratio*	-2.03	1.93	4.26	2.47	3.36	0.60
Max. Drawdown	-6.77%	-6.77%	-6.77%	-6.77%	-6.77%	-30.05%
VaR 95 \ 99				-22.4% \ -33.5%		-30.9% \ -57.3%
CVaR 95 \ 99				-27.2% \ -37.4%		-49.3% \ -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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	15.89%
ELI LILLY & CO	LLY UN Equity	US	USD	4.74%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	3.51%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.31%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.96%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.90%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.54%
ABBVIE INC	ABBV UN Equity	US	USD	2.15%
SALESFORCE INC	CRM UN Equity	US	USD	1.97%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.92%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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