

# FACTSHEET - AS OF 07-Apr-2026

## Solactive ISS ESG Prime Global Markets Large & Mid Cap Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA8M19 / SLA8M1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPGMEN Index / .SEPGMEN	Last Price	2763.49
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	820		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.44%	-2.71%	1.27%	26.66%	0.17%	176.35%
Performance (p.a.)						12.08%
Volatility (p.a.)	14.97%	12.97%	12.12%	12.30%	12.95%	15.17%
High	2836.00	2914.68	2914.68	2914.68	2914.68	2914.68
Low	2675.78	2675.78	2665.67	2132.89	2675.78	945.61
Sharpe Ratio*	-1.21	-0.96	0.06	2.05	-0.10	0.67
Max. Drawdown	-5.65%	-8.20%	-8.20%	-8.20%	-8.20%	-31.58%
VaR 95 \ 99				-21.3% \ -33.6%		-22.3% \ -44.7%
CVaR 95 \ 99				-28.5% \ -37.8%		-37.1% \ -66.9%

\* 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).

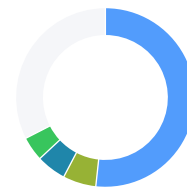
## COMPOSITION BY CURRENCIES

- USD 54.8%
- EUR 12.3%
- TWD 6.0%
- JPY 5.4%
- Others 21.5%



## COMPOSITION BY COUNTRIES

- US 51.7%
- TW 6.0%
- JP 5.4%
- GB 4.4%
- Others 32.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	12.08%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	4.05%
ELI LILLY & CO	LLY UN Equity	US	USD	2.29%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.48%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.42%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.23%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.15%
ABBVIE INC	ABBV UN Equity	US	USD	1.06%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.04%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.96%

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