

FACTSHEET - AS OF 06-Apr-2026

Solactive ISS ESG Prime Europe Large & Mid Cap Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------------------|------------------------|--|
| ISIN / WKN | DE000SLA8M92 / SLA8M9 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | SEPEUEP Index / .SEPEUEP | Last Price | 1681.97 |
| 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 | 221 | | |

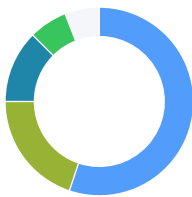
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.95% | -4.06% | 1.93% | 21.58% | -1.70% | 68.20% |
| Performance (p.a.) | | | | | | 6.01% |
| Volatility (p.a.) | 21.28% | 17.53% | 14.47% | 13.41% | 17.18% | 15.79% |
| High | 1722.74 | 1816.66 | 1816.66 | 1816.66 | 1816.66 | 1816.66 |
| Low | 1610.18 | 1610.18 | 1604.79 | 1383.38 | 1610.18 | 727.98 |
| Sharpe Ratio* | -0.61 | -0.99 | 0.14 | 1.49 | -0.48 | 0.26 |
| Max. Drawdown | -6.53% | -11.37% | -11.37% | -11.37% | -11.37% | -35.69% |
| VaR 95 \ 99 | | | | -21.5% \ -37.6% | | -23.5% \ -51.1% |
| CVaR 95 \ 99 | | | | -30.2% \ -47.7% | | -39.3% \ -69.5% |

* 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).

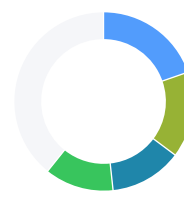
COMPOSITION BY CURRENCIES

- EUR 55.2%
- GBp 19.8%
- CHF 12.5%
- SEK 6.6%
- Others 5.9%



COMPOSITION BY COUNTRIES

- GB 19.7%
- DE 15.5%
- FR 13.1%
- CH 12.5%
- Others 39.2%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 6.66% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 3.98% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 3.84% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 3.79% |
| ROCHE HOLDING AG | ROP SE Equity | CH | CHF | 3.66% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 2.39% |
| SAP SE | SAP GY Equity | DE | EUR | 2.30% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 2.15% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 2.11% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 1.93% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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