

FACTSHEET - AS OF 18-Sep-2024

US ESG Minimum Variance Index NR

DESCRIPTION

The aim of the index is to deliver the performance of an ESG best-in-class filtered selection of liquid stocks from the Solactive US Large Cap Index, weighted in such a way to minimize the volatility of the portfolio

HISTORICAL PERFORMANCE



CHARACTERISTICS

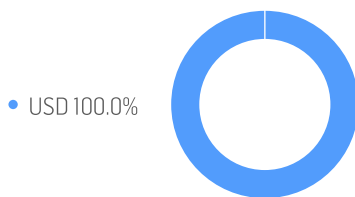
ISIN / WKN	DE000SLA1XR7 / SLA1XR	Base Value / Base Date	100 Points / 08.03.2016
Bloomberg / Reuters	ESGUSMVN Index / .ESGUSMVN	Last Price	394.99
Index Calculator	Solactive AG	Dividends	Net dividends are reinvested (Net Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 18.12.2009
Index Members	80		

STATISTICS

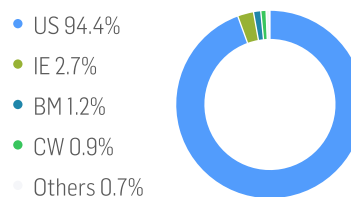
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.76%	6.29%	6.66%	19.25%	14.59%	109.80%
Performance (p.a.)						9.07%
Volatility (p.a.)	7.60%	8.60%	8.61%	8.53%	8.03%	13.57%
High	399.82	399.82	399.82	399.82	399.82	399.82
Low	387.71	368.07	358.21	316.69	344.71	188.27
Sharpe Ratio*	2.41	2.64	1.00	1.66	1.91	0.27
Max. Drawdown	-1.41%	-2.84%	-4.59%	-4.59%	-4.59%	-30.64%
VaR 95 \ 99				-13.8% \ -20.2%		-18.6% \ -37.5%
CVaR 95 \ 99				-18.5% \ -27.6%		-32.0% \ -64.8%

* 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-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
REGENERON PHARMACEUTICALS	REGN UW Equity	US	USD	3.77%
CME GROUP INC	CME UW Equity	US	USD	3.59%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	3.53%
T-MOBILE US INC	TMUS UW Equity	US	USD	3.51%
CHURCH & DWIGHT CO INC	CHD UN Equity	US	USD	3.46%
AT&T	T UN Equity	US	USD	3.23%
THE CIGNA GROUP	CI UN Equity	US	USD	2.92%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	2.73%
CENCORA INC	COR UN Equity	US	USD	2.72%
GENERAL MILLS INC	GIS UN Equity	US	USD	2.61%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.55%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.38%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.37%

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Company	Ticker	Country	Currency	Index Weight (%)
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	2.36%
WALMART INC	WMT UN Equity	US	USD	2.27%
LINDE PLC	LIN UN Equity	IE	USD	2.13%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	1.99%
KEURIG DR PEPPER INC	KDP UN Equity	US	USD	1.90%
CONOCOPHILLIPS	COP UN Equity	US	USD	1.84%
KROGER CO	KR UN Equity	US	USD	1.78%
ANSYS INC	ANSS UN Equity	US	USD	1.71%
VEEVA SYSTEMS INC	VEEV UN Equity	US	USD	1.70%
OCCIDENTAL PETROLEUM CORP	OXY UN Equity	US	USD	1.61%
ALTRIA GROUP INC	MO UN Equity	US	USD	1.60%
MICROSOFT CORP	MSFT UN Equity	US	USD	1.52%
FIDELITY NATIONAL INFORMATION SERVICES INC	FIS UN Equity	US	USD	1.44%
CLOROX COMPANY	CLX UN Equity	US	USD	1.26%
ARCH CAPITAL GROUP LTD	ACGL UN Equity	BM	USD	1.25%
S&P GLOBAL INC	SPGI UN Equity	US	USD	1.22%
PG&E CORP	PCG UN Equity	US	USD	1.20%
EOG RESOURCES INC	EOG UN Equity	US	USD	1.19%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.18%
LAS VEGAS SANDS CORP	LVS UN Equity	US	USD	1.17%
DUKE ENERGY CORP	DUK UN Equity	US	USD	1.13%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	1.13%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.11%
LPL FINANCIAL HOLDINGS INC	LPLA UN Equity	US	USD	1.09%
NETFLIX INC	NFLX UN Equity	US	USD	1.04%
AUTOMATIC DATA PROCESSING	ADP UN Equity	US	USD	1.01%
HUMANA INC	HUM UN Equity	US	USD	0.98%
BOSTON SCIENTIFIC CORP	BSX UN Equity	US	USD	0.98%
HERSHEY CO/THE	HSY UN Equity	US	USD	0.97%
CISCO SYSTEMS INC	CSCO UN Equity	US	USD	0.95%
INTERPUBLIC GROUP OF COS INC	IPG UN Equity	US	USD	0.93%
SCHLUMBERGER NV	SLB UN Equity	CW	USD	0.91%
GODADDY INC	GDDY UN Equity	US	USD	0.90%
EXPEDITORS INTL WASH INC	EXPD UN Equity	US	USD	0.90%
JM SMUCKER CO/THE	SJM UN Equity	US	USD	0.90%
WW GRAINGER INC	GWW UN Equity	US	USD	0.87%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	0.86%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	0.82%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.79%
UNION PACIFIC CORP	UNP UN Equity	US	USD	0.76%
ABBVIE INC	ABBV UN Equity	US	USD	0.71%
MEDTRONIC PLC	MDT UN Equity	IE	USD	0.62%
YUM! BRANDS	YUM UN Equity	US	USD	0.59%
ALLSTATE CORP	ALL UN Equity	US	USD	0.57%

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Company	Ticker	Country	Currency	Index Weight (%)
DIAMONDBACK ENERGY INC	FANG UN Equity	US	USD	0.52%
TJX COMPANIES INC	TJX UN Equity	US	USD	0.49%
M & T BANK CORP	MTB UN Equity	US	USD	0.47%
CHUBB LTD	CB UN Equity	CH	USD	0.46%
PEPSICO INC	PEP UN Equity	US	USD	0.46%
AFLAC INC	AFL UN Equity	US	USD	0.45%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.45%
PFIZER INC	PFE UN Equity	US	USD	0.43%
META PLATFORMS INC	META UN Equity	US	USD	0.41%
MARRIOTT INTERNATIONAL -CL A	MAR UN Equity	US	USD	0.40%
STRYKER CORP	SYK UN Equity	US	USD	0.28%
COGNIZANT TECHNOLOGY SOLUTIONS CORP	CTSH UN Equity	US	USD	0.26%
CARLISLE COS INC	CSL UN Equity	US	USD	0.26%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.23%
DOLLAR GENERAL CORP	DG UN Equity	US	USD	0.23%
LYONDELLBASELL INDU-CL A	LYB UN Equity	NL	USD	0.20%
KRAFT HEINZ CO/THE	KHC UN Equity	US	USD	0.17%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.16%
ILLINOIS TOOL WORKS	ITW UN Equity	US	USD	0.16%
ZOOM VIDEO COMMUNICATIONS INC	ZM UN Equity	US	USD	0.13%
DOW INC	DOW UN Equity	US	USD	0.13%
MONDELEZ INTERNATIONAL INC	MDLZ UN Equity	US	USD	0.03%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	0.00%

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