

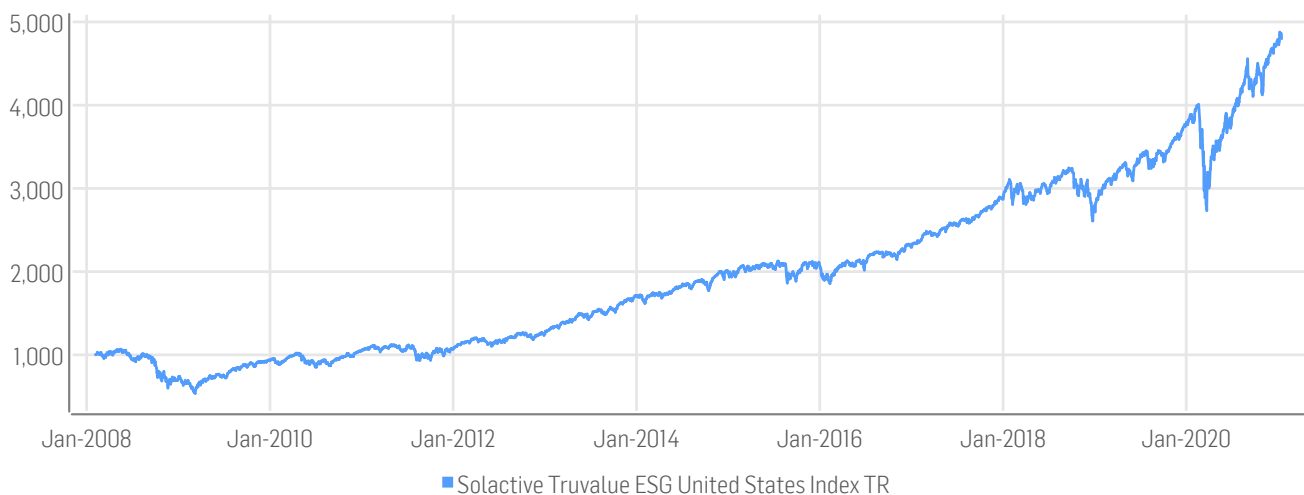
# FACTSHEET - AS OF 15-Jan-2021

## Solactive Truvalue ESG United States Index TR

### DESCRIPTION

The Solactive Truvalue ESG United States Index TR is part of the Solactive Truvalue ESG Index Series, which aims to track various size and regional segments of the global stock market including leading companies based on Truvalue Labs AI-driven ESG analytics. The Indices exclude industries related to oil, gas and coal; electric and natural gas utilities; and tobacco. They aim to provide diversified exposure to companies with positive ESG profiles, while reducing exposure to fossil fuels and sectors with the highest greenhouse gas emissions. Starting from its base universe, the Solactive GBS United States Large & Mid Cap Index, the Solactive Truvalue ESG United States Index TR excludes all stocks breaching the abovementioned compliance criteria and includes stocks with positive ESG profiles. The index is calculated as a TR version in USD.

### HISTORICAL PERFORMANCE



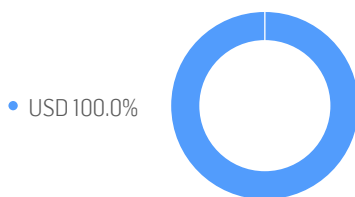
### CHARACTERISTICS

ISIN / WKN	DE000SLOBGF8	Base Value / Base Date	1000 Points / 06.02.2008
Bloomberg / Reuters	/ .STVLUST	Last Price	4798.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.02.2008
Index Members	220		

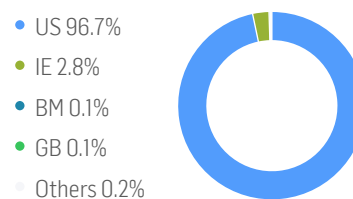
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.12%	8.08%	19.73%	23.72%	0.17%	379.82%
Performance (p.a.)	-	-	-	-	-	12.88%
Volatility (p.a.)	9.99%	15.47%	17.57%	34.21%	12.76%	20.41%
High	4878.13	4878.13	4878.13	4878.13	4878.13	4878.13
Low	4698.71	4123.79	3990.39	2733.49	4724.97	535.66
Sharpe Ratio	2.90	2.38	2.50	0.70	0.31	0.62
Max. Drawdown	-1.64%	-7.11%	-9.89%	-31.83%	-1.64%	-49.86%
VaR 95 \ 99				-54.1% \ -119.5%		-31.0% \ -65.2%
CVaR 95 \ 99				-92.2% \ -177.4%		-52.0% \ -91.4%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 15-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	10.15%
MICROSOFT CORP	MSFT UN Equity	US	USD	7.41%
AMAZON.COM INC	AMZN UN Equity	US	USD	6.18%
TESLA INC	TSLA UN Equity	US	USD	2.86%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.94%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.58%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.56%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.55%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.48%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.45%

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