

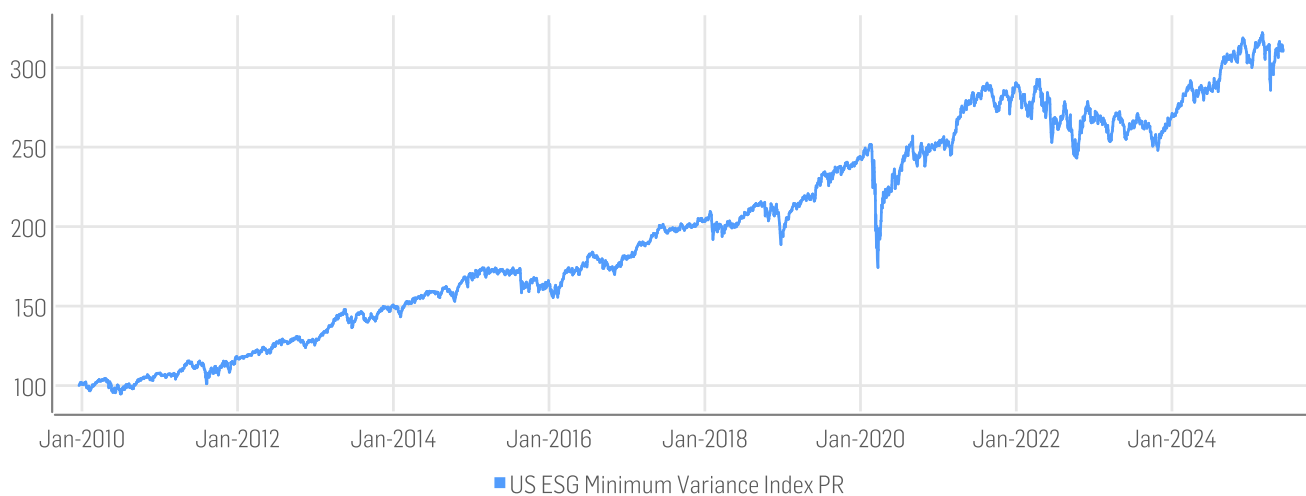
# FACTSHEET - AS OF 06-Jun-2025

## US ESG Minimum Variance Index PR

### 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	DE000SLA1XQ9 / SLA1XQ	Base Value / Base Date	100 Points / 08.03.2016
Bloomberg / Reuters	ESGUSMVP Index / .ESGUSMVP	Last Price	311.50
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 18.12.2009
Index Members	87		

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### STATISTICS

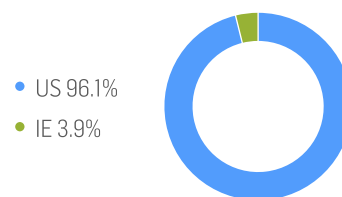
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.21%	-1.44%	-1.41%	9.02%	2.46%	86.50%
Performance (p.a.)						6.97%
Volatility (p.a.)	10.71%	19.84%	15.94%	12.52%	16.52%	13.58%
High	316.39	316.39	322.00	322.00	322.00	322.00
Low	306.36	285.76	285.76	283.63	285.76	167.02
Sharpe Ratio*	-0.64	-0.50	-0.45	0.39	0.09	0.20
Max. Drawdown	-1.91%	-9.58%	-11.25%	-11.25%	-11.25%	-30.78%
VaR 95 \ 99				-16.5% \ -30.4%		-19.0% \ -35.4%
CVaR 95 \ 99				-29.5% \ -61.7%		-32.1% \ -64.9%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CME GROUP INC	CME UN Equity	US	USD	4.51%
MCKESSON CORP	MCK UN Equity	US	USD	4.48%
ALTRIA GROUP INC	MO UN Equity	US	USD	3.66%
KROGER CO	KR UN Equity	US	USD	3.23%
CENCORA INC	COR UN Equity	US	USD	3.22%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.75%
AUTOZONE INC	AZO UN Equity	US	USD	2.72%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.65%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.49%
CMS ENERGY CORP	CMS UN Equity	US	USD	2.39%
CENTERPOINT ENERGY INC	CNP UN Equity	US	USD	2.35%
EDWARDS LIFESCIENCES CORP	EW UN Equity	US	USD	2.32%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	2.25%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.20%
AT&T	T UN Equity	US	USD	2.11%

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Company	Ticker	Country	Currency	Index Weight (%)
KEURIG DR PEPPER INC	KDP UN Equity	US	USD	2.09%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.02%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.93%
ALPHABET INC-CL A	GOOGL UN Equity	US	USD	1.85%
CLOROX COMPANY	CLX UN Equity	US	USD	1.79%
ALPHABET INC C-SHARES	GOOG UN Equity	US	USD	1.68%
PFIZER INC	PFE UN Equity	US	USD	1.66%
ANSYS INC	ANSS UN Equity	US	USD	1.58%
KENVUE INC	KVUE UN Equity	US	USD	1.56%
MICROSOFT CORP	MSFT UN Equity	US	USD	1.55%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	1.52%
EXELON CORP	EXC UN Equity	US	USD	1.42%
NVIDIA CORP	NVDA UN Equity	US	USD	1.39%
MCDONALDS CORP	MCD UN Equity	US	USD	1.38%
TJX COMPANIES INC	TJX UN Equity	US	USD	1.23%
WW GRAINGER INC	GWW UN Equity	US	USD	1.21%
AON PLC	AON UN Equity	IE	USD	1.15%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	1.13%
DEXCOM INC	DXCM UN Equity	US	USD	1.09%
WILLIS TOWERS WATSON PLC	WTW UN Equity	IE	USD	1.06%
HUMANA INC	HUM UN Equity	US	USD	1.03%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UN Equity	US	USD	1.02%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	1.02%
DATADOG INC	DDOG UN Equity	US	USD	0.99%
NVR INC	NVR UN Equity	US	USD	0.91%
TAKE-TWO INTERACTIVE SOFTWARE INC	TTWO UN Equity	US	USD	0.90%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	0.86%
VEEVA SYSTEMS INC	VEEV UN Equity	US	USD	0.84%
CHEVRON CORP	CVX UN Equity	US	USD	0.83%
FLUTTER ENTERTAINMENT PLC	FLUT UN Equity	IE	USD	0.83%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	0.82%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.81%
CENTENE CORP	CNC UN Equity	US	USD	0.78%
D R HORTON INC	DHI UN Equity	US	USD	0.77%
DOLLAR TREE	DLTR UN Equity	US	USD	0.72%
MONDELEZ INTERNATIONAL INC	MDLZ UN Equity	US	USD	0.71%
DTE ENERGY CO	DTE UN Equity	US	USD	0.69%
LPL FINANCIAL HOLDINGS INC	LPLA UN Equity	US	USD	0.65%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.65%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.65%
F5 INC	FFIV UN Equity	US	USD	0.63%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.62%
JABIL INC	JBL UN Equity	US	USD	0.59%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	0.56%

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Company	Ticker	Country	Currency	Index Weight (%)
PALO ALTO NETWORKS INC	PANW UN Equity	US	USD	0.55%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	0.52%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	0.51%
BJ'S WHOLESALE CLUB HOLDINGS	BJ UN Equity	US	USD	0.50%
CIGNA GROUP	CI UN Equity	US	USD	0.45%
WORKDAY INC	WDAY UN Equity	US	USD	0.42%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.41%
FOX CORP CLASS A (NEW)	FOXA UN Equity	US	USD	0.40%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	0.38%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	0.36%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	0.35%
CISCO SYSTEMS INC	CSCO UN Equity	US	USD	0.32%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	0.29%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.28%
TRADEWEB MARKETS INC	TW UN Equity	US	USD	0.26%
EXPEDITORS INTL WASH INC	EXPD UN Equity	US	USD	0.24%
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	0.23%
MARTIN MARIETTA MATERIALS	MLM UN Equity	US	USD	0.20%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.19%
EQT CORP	EQT UN Equity	US	USD	0.13%
M & T BANK CORP	MTB UN Equity	US	USD	0.13%
VULCAN MATERIALS CO	VMC UN Equity	US	USD	0.10%
SBA COMMUNICATIONS CORP-CL A	SBAC UN Equity	US	USD	0.07%
EMCOR GROUP INC	EME UN Equity	US	USD	0.05%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.04%
MERCK & CO. INC.	MRK UN Equity	US	USD	0.04%
NETAPP INC	NTAP UN Equity	US	USD	0.02%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	0.02%

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