

# FACTSHEET - AS OF 11-Oct-2019

## 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	282.54
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	81		

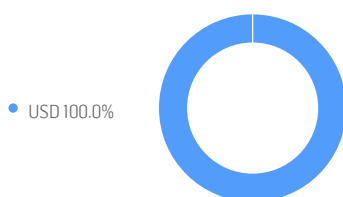
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.7%	1.4%	8.7%	13.8%	21.6%	50.1%
Performance (p.a.)	-	-	-	-	-	12.0%
Volatility (p.a.)	9.7%	11.5%	10.3%	11.2%	9.6%	9.3%
High	284.38	284.38	284.38	284.38	284.38	284.38
Low	278.01	268.87	256.50	222.52	228.70	188.27
Sharpe Ratio	0.70	0.33	1.60	1.08	2.80	1.08
Max. Drawdown	-2.2%	-3.7%	-3.7%	-11.8%	-3.7%	-12.2%
VaR 95 \ 99				-19.8% \ -32.4%		-15.0% \ -26.6%
CVaR 95 \ 99				-26.3% \ -35.6%		-23.4% \ -37.5%

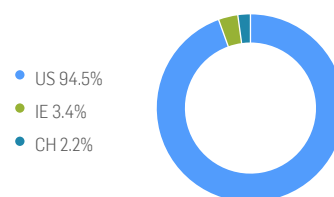
## STATISTICS - GBS - Solactive GBS Developed Markets Pacific All Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.2%	-0.8%	1.6%	3.5%	11.2%	0.0%
Performance (p.a.)	-	-	-	-	-	0.0%
Volatility (p.a.)	8.6%	11.4%	10.6%	13.2%	11.1%	12.6%
High	1132.64	1132.64	1132.64	1132.64	1132.64	1231.37
Low	1104.46	1058.55	1054.46	954.39	996.74	954.39
Sharpe Ratio	-0.55	-0.44	0.13	0.13	1.15	-0.15
Max. Drawdown	-2.5%	-5.7%	-6.4%	-12.3%	-6.4%	-22.5%
VaR 95 \ 99				-22.2% \ -35.0%		-20.0% \ -43.9%
CVaR 95 \ 99				-31.8% \ -48.5%		-31.4% \ -51.4%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 11-Oct-2019

Company	Ticker	Country	Currency	Index Weight (%)
NEWMONT GOLDCORP CORP	NEM UN Equity	US	USD	4.26%
MCDONALDS CORP	MCD UN Equity	US	USD	3.89%
CELGENE CORP	CELG UW Equity	US	USD	3.66%
DENTSPLY SIRONA INC	XRAY UW Equity	US	USD	3.37%
SEMPRA ENERGY	SRE UN Equity	US	USD	3.05%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	2.83%
CITRIX SYSTEMS INC	CTXS UW Equity	US	USD	2.73%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.66%
AUTOZONE INC	AZO UN Equity	US	USD	2.63%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	2.37%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	2.35%
YUM! BRANDS	YUM UN Equity	US	USD	2.30%
MEDTRONIC PLC	MDT UN Equity	IE	USD	2.22%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	2.19%
FIRST REPUBLIC BANK	FRC UN Equity	US	USD	2.19%
WALMART INC	WMT UN Equity	US	USD	2.11%
EVERSOURCE ENERGY	ES UN Equity	US	USD	1.91%
HERSHEY CO/THE	HSY UN Equity	US	USD	1.88%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	1.85%
CHURCH & DWIGHT CO INC	CHD UN Equity	US	USD	1.81%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	1.79%
AT&T	T UN Equity	US	USD	1.77%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	1.75%
OMNICOM GROUP	OMC UN Equity	US	USD	1.72%
GARMIN LTD	GRMN UW Equity	CH	USD	1.69%
DTE ENERGY CO	DTE UN Equity	US	USD	1.64%
GENERAL MOTORS CO	GM UN Equity	US	USD	1.61%
PEPSICO INC	PEP UW Equity	US	USD	1.50%
VULCAN MATERIALS CO	VMC UN Equity	US	USD	1.49%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	1.47%
AMERICAN ELECTRIC POWER	AEP UN Equity	US	USD	1.42%
EBAY INC	EBAY UW Equity	US	USD	1.41%
JM SMUCKER CO/THE	SJM UN Equity	US	USD	1.33%
SYSCO CORP	SYU UN Equity	US	USD	1.30%
ENTERGY CORP	ETR UN Equity	US	USD	1.18%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.16%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.14%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	1.13%
CME GROUP	CME UW Equity	US	USD	1.11%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.02%
PPL CORP	PPL UN Equity	US	USD	1.01%

FACTSHEET - AS OF 11-Oct-2019  
US ESG Minimum Variance Index NR

Company	Ticker	Country	Currency	Index Weight (%)
COCA-COLA CO/THE	KO UN Equity	US	USD	1.01%
KROGER CO	KR UN Equity	US	USD	0.90%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	0.80%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	0.78%
VF CORP	VFC UN Equity	US	USD	0.77%
KINDER MORGAN INC	KMI UN Equity	US	USD	0.72%
CHEVRON CORP	CVX UN Equity	US	USD	0.70%
MARTIN MARIETTA MATERIALS	MLM UN Equity	US	USD	0.70%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	0.69%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	0.67%
DOLLAR TREE	DLTR UW Equity	US	USD	0.65%
XCEL ENERGY INC	XEL UW Equity	US	USD	0.62%
DARDEN RESTAURANTS	DRI UN Equity	US	USD	0.60%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	0.59%
VERISK ANALYTICS INC	VRSK UW Equity	US	USD	0.59%
EQUINIX INC	EQIX UW Equity	US	USD	0.59%
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	0.54%
NISOURCE INC	NI UN Equity	US	USD	0.50%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.48%
CHUBB LTD	CB UN Equity	CH	USD	0.47%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	0.45%
PINNACLE WEST CAPITAL CORP	PNW UN Equity	US	USD	0.44%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	0.43%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.39%
AFLAC INC	AFL UN Equity	US	USD	0.38%
WELLTOWER INC	WELL UN Equity	US	USD	0.37%
BAKER HUGHES A GE CO LLC	BHGE UN Equity	US	USD	0.33%
VENTAS INC	VTR UN Equity	US	USD	0.32%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.32%
WW GRAINGER INC	GWW UN Equity	US	USD	0.23%
VIACOM INC-CLASS B	VIAB UW Equity	US	USD	0.23%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	0.21%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	0.16%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.09%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	0.08%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.08%
FACEBOOK INC	FB UW Equity	US	USD	0.06%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	0.06%
TWITTER INC	TWTR UN Equity	US	USD	0.06%
AMERICAN INTERNATIONAL GROUP INC	AIG UN Equity	US	USD	0.05%

## DISCLAIMER

© Solactive AG, 2019. All rights reserved.


The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.