

FACTSHEET - AS OF 07-Jul-2025

US ESG Minimum Variance Index GR

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,

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA1XS5 / SLA1XS	Base Value / Base Date	100 Points / 08.03.2016
Bloomberg / Reuters	ESGUSMVG Index / .ESGUSMVG	Last Price	472.06
Index Calculator	Solactive AG	Dividends	All dividends are reinvested (Total Return Index)
Index Type	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	89		

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STATISTICS

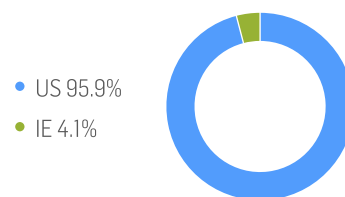
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.80%	11.42%	5.23%	11.88%	5.32%	137.39%
Performance (p.a.)						9.71%
Volatility (p.a.)	8.78%	15.30%	15.82%	12.65%	15.56%	13.55%
High	472.80	472.80	476.49	476.49	476.49	476.49
Low	460.40	423.66	423.66	416.34	423.66	198.85
Sharpe Ratio*	2.26	3.32	0.41	0.61	0.40	0.39
Max. Drawdown	-1.19%	-2.24%	-11.09%	-11.09%	-11.09%	-30.58%
VaR 95 \ 99				-16.3% \ -30.4%		-18.3% \ -35.4%
CVaR 95 \ 99				-29.2% \ -61.7%		-31.8% \ -64.7%

* 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 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CME GROUP INC	CME UN Equity	US	USD	4.54%
MCKESSON CORP	MCK UN Equity	US	USD	4.18%
CENCORA INC	COR UN Equity	US	USD	3.32%
AUTOZONE INC	AZO UN Equity	US	USD	3.12%
KROGER CO	KR UN Equity	US	USD	3.11%
ALTRIA GROUP INC	MO UN Equity	US	USD	3.10%
EDWARDS LIFESCIENCES CORP	EW UN Equity	US	USD	3.05%
CENTERPOINT ENERGY INC	CNP UN Equity	US	USD	2.90%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.62%
TYSON FOODS INC	TSN UN Equity	US	USD	2.55%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.51%
KEURIG DR PEPPER INC	KDP UN Equity	US	USD	2.25%
DATADOG INC	DDOG UN Equity	US	USD	2.23%
ALPHABET INC-CL A	GOOGL UN Equity	US	USD	2.22%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.11%

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Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.05%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.02%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.00%
KIMBERLY-CLARK CORP	KMB UW Equity	US	USD	1.93%
ANSYS INC	ANSS UW Equity	US	USD	1.89%
CMS ENERGY CORP	CMS UN Equity	US	USD	1.63%
AT&T	T UN Equity	US	USD	1.61%
MCDONALDS CORP	MCD UN Equity	US	USD	1.58%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.57%
DEXCOM INC	DXCM UW Equity	US	USD	1.50%
CLOROX COMPANY	CLX UN Equity	US	USD	1.49%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.48%
PFIZER INC	PFE UN Equity	US	USD	1.39%
WILLIS TOWERS WATSON PLC	WTW UW Equity	IE	USD	1.37%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	1.33%
WW GRAINGER INC	GWW UN Equity	US	USD	1.31%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	1.25%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	1.18%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	1.15%
EXELON CORP	EXC UW Equity	US	USD	1.14%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.13%
FLUTTER ENTERTAINMENT PLC	FLUT UN Equity	IE	USD	1.06%
CIGNA GROUP	CI UN Equity	US	USD	1.05%
HERSHEY CO/THE	HSY UN Equity	US	USD	0.95%
TJX COMPANIES INC	TJX UN Equity	US	USD	0.86%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	0.86%
D R HORTON INC	DHI UN Equity	US	USD	0.83%
AON PLC	AON UN Equity	IE	USD	0.80%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	0.76%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	0.72%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.71%
CHEVRON CORP	CVX UN Equity	US	USD	0.70%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	0.70%
FORTINET INC	FTNT UW Equity	US	USD	0.69%
NVR INC	NVR UN Equity	US	USD	0.65%
NVIDIA CORP	NVDA UW Equity	US	USD	0.64%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.63%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.63%
KENVUE INC	KVUE UN Equity	US	USD	0.63%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	0.62%
EQT CORP	EQT UN Equity	US	USD	0.59%
CENTENE CORP	CNC UN Equity	US	USD	0.56%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.56%
HUMANA INC	HUM UN Equity	US	USD	0.53%

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JABIL INC	JBL UN Equity	US	USD	0.49%
FOX CORP CLASS A (NEW)	FOXA UW Equity	US	USD	0.48%
BJ'S WHOLESALE CLUB HOLDINGS	BJ UN Equity	US	USD	0.47%
AMEREN CORP	AEE UN Equity	US	USD	0.43%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	0.42%
TAKE-TWO INTERACTIVE SOFTWARE INC	TTWO UW Equity	US	USD	0.41%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.39%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.38%
TARGET CORP	TGT UN Equity	US	USD	0.37%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.35%
FIRST SOLAR INC	FSLR UW Equity	US	USD	0.35%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	0.33%
SBA COMMUNICATIONS CORP-CL A	SBAC UW Equity	US	USD	0.31%
WORKDAY INC	WDAY UW Equity	US	USD	0.27%
DOLLAR TREE	DLTR UW Equity	US	USD	0.25%
VERISK ANALYTICS INC	VRSK UW Equity	US	USD	0.22%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	0.21%
DTE ENERGY CO	DTE UN Equity	US	USD	0.20%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.19%
TRADEWEB MARKETS INC	TW UW Equity	US	USD	0.17%
MARTIN MARIETTA MATERIALS	MLM UN Equity	US	USD	0.14%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	0.14%
SALESFORCE INC	CRM UN Equity	US	USD	0.11%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	0.09%
NETAPP INC	NTAP UW Equity	US	USD	0.08%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	0.07%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	0.06%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	0.03%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	0.02%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.02%

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