

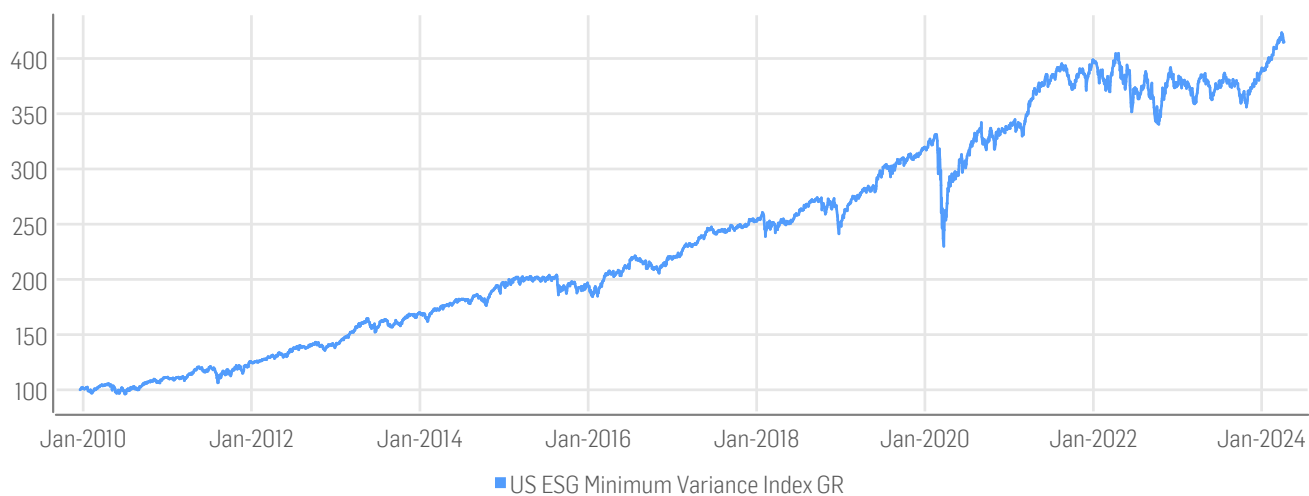
FACTSHEET - AS OF 08-Apr-2024

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	414.84
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	76		

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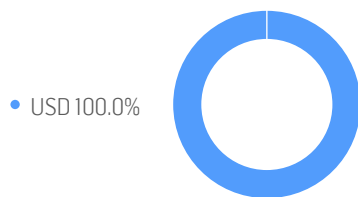
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STATISTICS

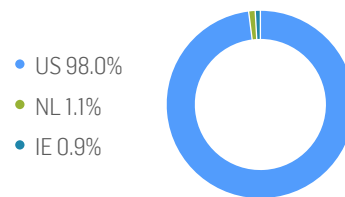
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.49%	6.61%	12.93%	8.11%	6.86%	108.62%
Performance (p.a.)						9.52%
Volatility (p.a.)	7.62%	7.15%	8.32%	8.50%	7.09%	13.80%
High	423.44	423.44	423.44	423.44	423.44	423.44
Low	414.20	388.95	356.03	356.03	388.19	198.85
Sharpe Ratio*	0.10	3.40	2.73	0.34	3.07	0.30
Max. Drawdown	-2.07%	-2.07%	-3.86%	-7.96%	-2.07%	-30.58%
VaR 95 \ 99				-14.4% \ -19.6%		-19.2% \ -38.7%
CVaR 95 \ 99				-17.4% \ -21.5%		-32.6% \ -66.1%

* 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 08-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
T-MOBILE US INC	TMUS UW Equity	US	USD	3.89%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.59%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	3.44%
CME GROUP INC	CME UW Equity	US	USD	3.06%
TJX COMPANIES INC	TJX UN Equity	US	USD	2.99%
REGENERON PHARMACEUTICALS	REGN UW Equity	US	USD	2.87%
GENERAL MILLS INC	GIS UN Equity	US	USD	2.78%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	2.76%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.76%
ABBVIE INC	ABBV UN Equity	US	USD	2.73%
WALMART INC	WMT UN Equity	US	USD	2.63%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	2.47%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.45%

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Company	Ticker	Country	Currency	Index Weight (%)
AKAMAI TECHNOLOGIES INC	AKAM UN Equity	US	USD	2.43%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	2.39%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	2.14%
CENCORA INC	COR UN Equity	US	USD	2.12%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	1.98%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.95%
CHURCH & DWIGHT CO INC	CHD UN Equity	US	USD	1.92%
TRAVELERS COS INC/THE	TRV UN Equity	US	USD	1.69%
UNION PACIFIC CORP	UNP UN Equity	US	USD	1.68%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.64%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	1.63%
OMNICOM GROUP	OMC UN Equity	US	USD	1.48%
KROGER CO	KR UN Equity	US	USD	1.47%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	1.47%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.46%
AT&T	T UN Equity	US	USD	1.45%
JM SMUCKER CO/THE	SJM UN Equity	US	USD	1.37%
ILLINOIS TOOL WORKS	ITW UN Equity	US	USD	1.29%
CSX CORP	CSX UN Equity	US	USD	1.29%
OTIS WORLDWIDE CORP	OTIS UN Equity	US	USD	1.19%
LAS VEGAS SANDS CORP	LVS UN Equity	US	USD	1.16%
ROSS STORES	ROST UN Equity	US	USD	1.15%
KELLANOVA	K UN Equity	US	USD	1.13%
LYONDELLBASELL INDU-CL A	LYB UN Equity	NL	USD	1.12%
YUM! BRANDS	YUM UN Equity	US	USD	1.10%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.09%
ALTRIA GROUP INC	MO UN Equity	US	USD	1.08%
ALLSTATE CORP	ALL UN Equity	US	USD	0.98%
OCCIDENTAL PETROLEUM CORP	OXY UN Equity	US	USD	0.96%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	0.94%
FISERV INC	FI UN Equity	US	USD	0.93%
ROPER TECHNOLOGIES INC	ROP UN Equity	US	USD	0.86%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.83%
COGNIZANT TECHNOLOGY SOLUTIONS CORP	CTSH UN Equity	US	USD	0.80%
DUKE ENERGY CORP	DUK UN Equity	US	USD	0.79%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.77%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	0.73%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.71%
LPL FINANCIAL HOLDINGS INC	LPLA UN Equity	US	USD	0.66%
MEDTRONIC PLC	MDT UN Equity	IE	USD	0.66%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	0.66%
VERISK ANALYTICS INC	VRSK UN Equity	US	USD	0.65%
MICROSOFT CORP	MSFT UN Equity	US	USD	0.65%
VALERO ENERGY	VLO UN Equity	US	USD	0.61%

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Company	Ticker	Country	Currency	Index Weight (%)
KINDER MORGAN INC	KMI UN Equity	US	USD	0.60%
CENTENE CORP	CNC UN Equity	US	USD	0.57%
DOLLAR TREE	DLTR UN Equity	US	USD	0.54%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	0.50%
CONOCOPHILLIPS	COP UN Equity	US	USD	0.48%
LABORATORY CRP OF AMER HLDGS	LH UN Equity	US	USD	0.46%
KEURIG DR PEPPER INC	KDP UN Equity	US	USD	0.44%
BAKER HUGHES CO	BKR UN Equity	US	USD	0.42%
EXPEDITORS INTL WASH INC	EXPD UN Equity	US	USD	0.40%
COTERRA ENERGY INC	CTRA UN Equity	US	USD	0.38%
AMGEN INC	AMGN UN Equity	US	USD	0.38%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	0.28%
WW GRAINGER INC	GWG UN Equity	US	USD	0.23%
LINDE PLC	LIN UN Equity	IE	USD	0.22%
PEPSICO INC	PEP UN Equity	US	USD	0.20%
CLOROX COMPANY	CLX UN Equity	US	USD	0.19%
HERSHEY CO/THE	HSY UN Equity	US	USD	0.14%
FEDEX CORP	FDX UN Equity	US	USD	0.06%
FIDELITY NATIONAL INFORMATION SERVICES INC	FIS UN Equity	US	USD	0.06%

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