

FACTSHEET – 12.12.2018

The Essential 40 Stock Index™ Total Return

DESCRIPTION

The Essential 40 Stock Index™ is an equally-weighted index of 40 stocks. The index members are selected by a committee based on their essentiality to the American economy and way of life. The index is reweighted annually and was set to an initial value of 1000 as of December 31, 2013.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA30Y1 / SLA30Y	Base Value / Base Date	1000 Points / 31.12.2013
Bloomberg / Reuters	ESS40TR Index / .ESS40TR	Last Price	1901.71
Index Calculator	FSH Trading, LLC	52W High	2083.75
Index Type	Total Return	52W Low	1818.59
Index Currency		Calculation	09:30am to 4:30pm (ET), every 15 seconds
Index Members	40	History	Available daily back to 31.12.2013
Dividends	Reinvested (Total Return Index)		

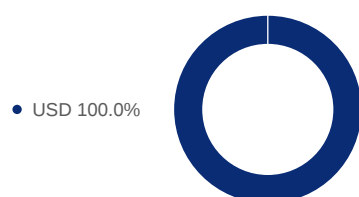
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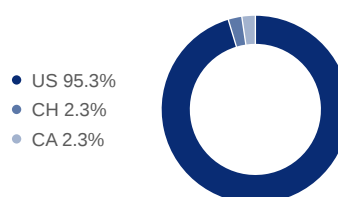
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.2%	-7.7%	-3.7%	0.9%	0.6%	90.2%
Performance (p.a.)				0.9%		13.9%
Volatility (p.a.)				15.8%		13.3%
High	2002.12	2083.75	2083.75	2083.75	2083.75	2083.75
Low	1891.90	1887.08	1887.08	1818.59	1818.59	948.81
Sharpe Ratio	-1.62	-1.48	-0.50	0.06	0.04	1.04
Max. Drawdown	-5.5%	-9.4%	-9.4%	-10.9%	-10.9%	-11.8%
VaR 95 \ 99				-30.3% \ -51.0%		-22.2% \ -41.8%
CVaR 95 \ 99				-44.7% \ -65.2%		-33.6% \ -52.2%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 12.12.2018

Ticker	Currency	Country	Company	Weight
AMZN UW Equity	USD	US	AMAZON.COM INC	3.50%
CME UW Equity	USD	US	CME GROUP	3.26%
MSFT UW Equity	USD	US	MICROSOFT CORP	3.24%
COST UW Equity	USD	US	COSTCO WHOLESALE CORP	3.17%
UNH UN Equity	USD	US	UNITEDHEALTH GROUP INC	3.16%
CSCO UW Equity	USD	US	CISCO SYSTEMS INC	3.11%
ADP UW Equity	USD	US	AUTOMATIC DATA PROCESSING	3.10%
V UN Equity	USD	US	VISA INC-CLASS A SHARES	3.03%
ADM UN Equity	USD	US	ARCHER-DANIELS-MIDLAND CO	2.95%
VZ UN Equity	USD	US	VERIZON COMMUNICATIONS INC	2.86%
DUK UN Equity	USD	US	DUKE ENERGY CORP	2.86%
INTC UW Equity	USD	US	INTEL CORP	2.80%
SYY UN Equity	USD	US	SYSCO CORP	2.79%
BA UN Equity	USD	US	BOEING CO/THE	2.76%
JNJ UN Equity	USD	US	JOHNSON & JOHNSON	2.72%
WM UN Equity	USD	US	WASTE MANAGEMENT INC	2.71%

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Ticker	Currency	Country	Company	Weight
BRK/B UN Equity	USD	US	BERKSHIRE HATHAWAY INC-CL B	2.62%
AAPL UW Equity	USD	US	APPLE INC	2.54%
GOOGL UW Equity	USD	US	ALPHABET INC A-SHARES	2.53%
CVS UN Equity	USD	US	CVS HEALTH CORP	2.51%
EPD UN Equity	USD	US	ENTERPRISE PRODUCTS PARTNERS	2.47%
JPM UN Equity	USD	US	JPMORGAN CHASE & CO	2.44%
CMCSA UW Equity	USD	US	COMCAST CORP-CLASS A	2.39%
HD UN Equity	USD	US	HOME DEPOT INC	2.38%
CB UN Equity	USD	CH	CHUBB LTD	2.35%
LMT UN Equity	USD	US	LOCKHEED MARTIN CORP	2.34%
CHTR UW Equity	USD	US	CHARTER COMMUNICATIONS INC	2.33%
NTR UN Equity	USD	CA	NUTRIEN LTD	2.32%
XOM UN Equity	USD	US	EXXON MOBIL CORP	2.29%
BMJ UN Equity	USD	US	BRISTOL-MYERS SQUIBB CO	2.26%
CBS UN Equity	USD	US	CBS B	2.25%
MMM UN Equity	USD	US	3M COMPANY	2.18%
GM UN Equity	USD	US	GENERAL MOTORS CO	2.11%
FB UW Equity	USD	US	FACEBOOK INC	2.01%
DWDP UN Equity	USD	US	DOWDUPONT INC	1.90%
IP UN Equity	USD	US	INTERNATIONAL PAPER CO	1.87%
FDX UN Equity	USD	US	FEDEX CORP	1.84%
AAL UW Equity	USD	US	AMERICAN AIRLINES GROUP INC	1.73%
X UN Equity	USD	US	UNITED STATES STEEL CORP	1.38%
GE UN Equity	USD	US	GENERAL ELECTRIC CO	0.96%

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For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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