

FACTSHEET - AS OF 23-Sep-2021

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	2882.10
Index Calculator	FSH Trading, LLC	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 4:30pm (ET), every 15 seconds
Index Currency		History	Available daily back to 31.12.2013
Index Members	40		

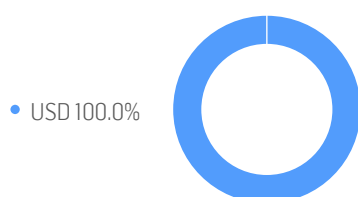
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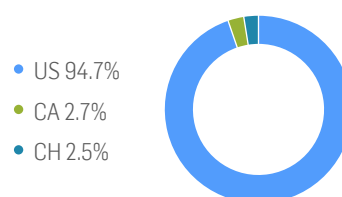
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.34%	0.76%	6.67%	33.58%	17.31%	188.21%
Performance (p.a.)				-		14.68%
Volatility (p.a.)				13.67%		17.69%
High	2949.40	2949.40	2949.40	2949.40	2949.40	2949.40
Low	2828.51	2811.10	2693.88	2128.01	2417.62	948.81
Sharpe Ratio	-1.36	0.28	1.25	2.50	1.96	0.83
Max. Drawdown	-4.10%	-4.10%	-4.10%	-6.40%	-4.38%	-35.71%
VaR 95 \ 99				-20.8% \ -32.7%		-25.5% \ -51.2%
CVaR 95 \ 99				-29.1% \ -39.9%		-44.1% \ -82.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Sep-2021

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.51%
ORACLE CORP	ORCL UN Equity	US	USD	3.10%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.01%
FACEBOOK INC	FB UW Equity	US	USD	2.94%
PALO ALTO NETWORKS INC	PANW UN Equity	US	USD	2.89%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.87%
XYLEM INC	XYL UN Equity	US	USD	2.79%
NUTRIEN LTD	NTR UN Equity	CA	USD	2.75%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	2.72%
HOME DEPOT INC	HD UN Equity	US	USD	2.71%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.66%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	2.61%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.60%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.55%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	2.53%
GENERAL MOTORS CO	GM UN Equity	US	USD	2.52%

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Company	Ticker	Country	Currency	Index Weight (%)
CHUBB LTD	CB UN Equity	CH	USD	2.52%
APPLE INC	AAPL UW Equity	US	USD	2.49%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.47%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	2.46%
CVS HEALTH CORP	CVS UN Equity	US	USD	2.44%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.41%
3M COMPANY	MMM UN Equity	US	USD	2.40%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.40%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	2.39%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	2.38%
DELTA AIR LINES	DAL UN Equity	US	USD	2.36%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.34%
BOEING CO/THE	BA UN Equity	US	USD	2.34%
INTEL CORP	INTC UW Equity	US	USD	2.29%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.26%
SYSCO CORP	SY Y UN Equity	US	USD	2.25%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	2.23%
MASCO CORP	MAS UN Equity	US	USD	2.22%
ENTERPRISE PRODUCTS PARTNERS	EPD UN Equity	US	USD	2.20%
DOW INC	DOW UN Equity	US	USD	2.13%
CME GROUP INC	CME UW Equity	US	USD	2.13%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.07%
BRISTOL-MYERS SQUIBB CO	BM Y UN Equity	US	USD	2.04%
FEDEX CORP	FDX UN Equity	US	USD	2.04%

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