

FACTSHEET - AS OF 11-Oct-2019

Solactive ISS ESG Screened USA Index TR

DESCRIPTION

The Solactive ISS ESG Screened USA Index TR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. Starting from its base universe, the Solactive GBS United States Large & Mid Cap Index, the Solactive ISS ESG Screened USA Index TR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Total Return index in EUR.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA60H3 / SLA60H	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	- / .SESGUST	Last Price	1258.57
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	460		

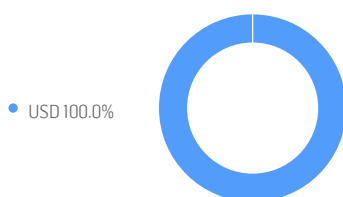
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.2%	0.9%	6.5%	-	25.9%	25.9%
Performance (p.a.)	-	-	-	-	-	34.4%
Volatility (p.a.)	14.1%	17.8%	15.4%	-	14.5%	14.5%
High	1274.80	1274.80	1274.80	-	1274.80	1274.80
Low	1231.42	1186.67	1132.66	-	978.54	978.54
Sharpe Ratio	-0.92	0.24	0.91	-	2.39	2.39
Max. Drawdown	-3.4%	-6.7%	-7.0%	-	-7.0%	-7.0%
VaR 95 \ 99				-32.3% \ -46.7%		-20.8% \ -46.1%
CVaR 95 \ 99				-43.7% \ -57.8%		-36.6% \ -54.1%

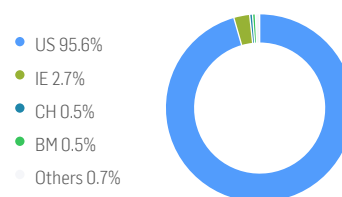
STATISTICS - GBS - Solactive GBS United States Large & Mid Cap EUR Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.2%	0.8%	5.7%	13.5%	24.9%	24.9%
Performance (p.a.)	-	-	-	-	-	33.1%
Volatility (p.a.)	13.8%	17.3%	14.8%	16.7%	14.1%	14.1%
High	1308.50	1308.50	1308.50	1308.50	1308.50	1308.50
Low	1264.36	1216.44	1167.99	970.49	1013.54	1013.54
Sharpe Ratio	-0.96	0.22	0.84	0.84	2.38	2.38
Max. Drawdown	-3.4%	-6.5%	-6.7%	-16.1%	-6.7%	-6.7%
VaR 95 \ 99				-32.6% \ -45.6%		-21.2% \ -43.8%
CVaR 95 \ 99				-42.8% \ -56.3%		-35.5% \ -52.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 11-Oct-2019

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.99%
APPLE INC	AAPL UW Equity	US	USD	4.53%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.38%
FACEBOOK INC	FB UW Equity	US	USD	2.06%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.74%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.74%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.72%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.65%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.45%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.41%

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