

FACTSHEET - À PARTIR DE 18 Oct 2019

US ESG Minimum Variance Index NR

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, weighted in such a way to minimize the volatility of the portfolio

PERFORMANCE HISTORIQUE*



DONNEES CLEFS

ISIN / WKN	DE000SLA1XR7 / SLA1XR	Valeur / Date initiales	100 Points / 08.03.2016
Bloomberg / Reuters	ESGUSMVN Index / .ESGUSMVN	Prix actuel	284.35
Calculateur de l'Indice	Solactive AG	Dividendes	Net dividends are reinvested (Net Total Return Index)
Type d'Indice	Net Total Return	Calcul	09 :00am to 10 :30pm (CET), every 15 seconds
Monnaie de l'Indice	USD	Données	Available daily back to 18.12.2009
Composants de l'Indice	81		

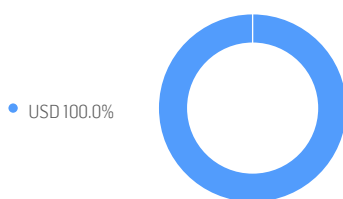
STATISTIQUES

	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	0.4%	3.0%	10.3%	16.2%	22.4%	51.0%
Performance (p.a.)	-	-	-	-	-	12.1%
Volatilité (p.a.)	8.9%	11.3%	10.2%	11.1%	9.5%	9.3%
Maxi	284.38	284.38	284.38	284.38	284.38	284.38
Mini	278.01	268.87	256.50	222.52	228.70	188.27
Sharpe Ratio	0.38	0.94	1.97	1.30	2.84	1.09
Max. Drawdown	-2.2%	-3.1%	-3.7%	-11.8%	-3.7%	-12.2%
VaR 95 \ 99				-19.8% \ -32.4%		-15.0% \ -26.6%
CVaR 95 \ 99				-26.3% \ -35.6%		-23.4% \ -37.5%

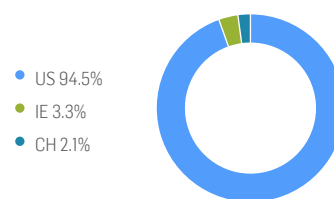
STATISTIQUES - GBS - Solactive GBS Developed Markets Pacific All Cap USD Index NTR

USD	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	0.8%	0.8%	2.8%	7.1%	13.0%	1.7%
Performance (p.a.)	-	-	-	-	-	0.9%
Volatilité (p.a.)	8.3%	10.9%	10.6%	13.2%	11.0%	12.5%
Maxi	1132.64	1132.64	1132.64	1132.64	1132.64	1231.37
Mini	1104.46	1058.55	1054.46	954.39	996.74	954.39
Sharpe Ratio	1.06	0.14	0.36	0.40	1.33	-0.09
Max. Drawdown	-2.5%	-5.7%	-6.4%	-11.7%	-6.4%	-22.5%
VaR 95 \ 99				-22.2% \ -35.0%		-20.0% \ -43.9%
CVaR 95 \ 99				-31.8% \ -48.5%		-31.4% \ -51.4%

EXPOSITION AU RISQUE DE CHANGE



EXPOSITION AU RISQUE-PAYS



PREMIERS COMPOSANTS 18 Oct 2019

Société	Code	Pays	Monnaie	Poids
NEWMONT GOLDCORP CORP	NEM UN Equity	US	USD	4.33%
MCDONALDS CORP	MCD UN Equity	US	USD	3.85%
CELGENE CORP	CELG UW Equity	US	USD	3.72%
DENTSPLY SIRONA INC	XRAY UW Equity	US	USD	3.39%
SEMPRA ENERGY	SRE UN Equity	US	USD	3.04%
CITRIX SYSTEMS INC	CTXS UW Equity	US	USD	2.81%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	2.77%
AUTOZONE INC	AZO UN Equity	US	USD	2.67%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.62%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	2.34%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	2.33%
FIRST REPUBLIC BANK	FRC UN Equity	US	USD	2.33%
YUM ! BRANDS	YUM UN Equity	US	USD	2.24%
MEDTRONIC PLC	MDT UN Equity	IE	USD	2.21%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	2.21%
WALMART INC	WMT UN Equity	US	USD	2.08%
EVERSOURCE ENERGY	ES UN Equity	US	USD	1.90%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	1.86%
HERSHEY CO/THE	HSY UN Equity	US	USD	1.84%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	1.81%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	1.80%
AT&T	T UN Equity	US	USD	1.80%
CHURCH & DWIGHT CO INC	CHD UN Equity	US	USD	1.79%
OMNICOM GROUP	OMC UN Equity	US	USD	1.73%
GARMIN LTD	GRMN UW Equity	CH	USD	1.69%
GENERAL MOTORS CO	GM UN Equity	US	USD	1.63%
DTE ENERGY CO	DTE UN Equity	US	USD	1.59%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	1.48%
PEPSICO INC	PEP UW Equity	US	USD	1.47%
VULCAN MATERIALS CO	VMC UN Equity	US	USD	1.47%
AMERICAN ELECTRIC POWER	AEP UN Equity	US	USD	1.44%
EBAY INC	EBAY UW Equity	US	USD	1.41%
JM SMUCKER CO/THE	SJM UN Equity	US	USD	1.33%
SYSCO CORP	SYU UN Equity	US	USD	1.30%
ENTERGY CORP	ETR UN Equity	US	USD	1.18%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.14%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.11%
CME GROUP	CME UW Equity	US	USD	1.10%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	1.10%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.03%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.03%

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Société	Code	Pays	Monnaie	Poids
PPL CORP	PPL UN Equity	US	USD	1.02%
KROGER CO	KR UN Equity	US	USD	0.88%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	0.79%
VF CORP	VFC UN Equity	US	USD	0.78%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	0.76%
KINDER MORGAN INC	KMI UN Equity	US	USD	0.71%
MARTIN MARIETTA MATERIALS	MLM UN Equity	US	USD	0.69%
CHEVRON CORP	CVX UN Equity	US	USD	0.69%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	0.68%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	0.67%
DOLLAR TREE	DLTR UW Equity	US	USD	0.66%
XCEL ENERGY INC	XEL UW Equity	US	USD	0.62%
EQUINIX INC	EQIX UW Equity	US	USD	0.59%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	0.59%
DARDEN RESTAURANTS	DRI UN Equity	US	USD	0.58%
VERISK ANALYTICS INC	VRSK UW Equity	US	USD	0.57%
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	0.54%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.50%
NISOURCE INC	NI UN Equity	US	USD	0.47%
CHUBB LTD	CB UN Equity	CH	USD	0.45%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	0.45%
PINNACLE WEST CAPITAL CORP	PNW UN Equity	US	USD	0.43%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	0.43%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.40%
AFLAC INC	AFL UN Equity	US	USD	0.38%
WELLTOWER INC	WELL UN Equity	US	USD	0.37%
VENTAS INC	VTR UN Equity	US	USD	0.33%
BAKER HUGHES CO	BKR UN Equity	US	USD	0.33%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.31%
WW GRAINGER INC	GWW UN Equity	US	USD	0.24%
VIACOM INC-CLASS B	VIAB UW Equity	US	USD	0.22%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	0.21%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	0.16%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.09%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	0.09%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.08%
FACEBOOK INC	FB UW Equity	US	USD	0.06%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	0.06%
TWITTER INC	TWTR UN Equity	US	USD	0.05%
AMERICAN INTERNATIONAL GROUP INC	AIG UN Equity	US	USD	0.05%

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