

FACTSHEET - AS OF 22-Feb-2024

ESG Orphans Index PR

DESCRIPTION

Representation of companies that have business operations in one of the following industries: alcohol, fossil fuel energy, gambling, nuclear power, tobacco and weapons/firearms.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFQU7 / SLOFQU	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .ESGORPHP	Last Price	1106.77
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	50		

STATISTICS

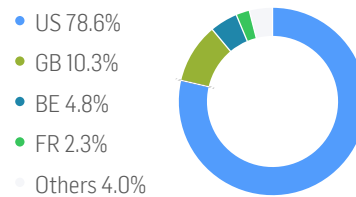
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.37%	-0.42%	-1.48%	-5.13%	-2.25%	10.68%
Performance (p.a.)						1.50%
Volatility (p.a.)	10.49%	10.93%	11.84%	12.31%	10.29%	19.69%
High	1115.45	1141.73	1141.73	1210.25	1141.73	1228.88
Low	1088.79	1088.79	1039.53	1039.53	1088.79	581.98
Sharpe Ratio*	1.22	-0.64	-0.70	-0.85	-1.88	-0.19
Max. Drawdown	-2.16%	-4.64%	-8.68%	-14.11%	-4.64%	-48.56%
VaR 95 \ 99				-22.6% \ -29.0%		-27.4% \ -56.5%
CVaR 95 \ 99				-27.8% \ -34.4%		-48.0% \ -94.4%

* 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 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	6.15%
RTX CORPORATION	RTX UN Equity	US	USD	5.68%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	4.93%
BOEING CO/THE	BA UN Equity	US	USD	4.88%
ANHEUSER-BUSCH INBEV NV	BUD UN Equity	BE	USD	4.79%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.72%
EXXON MOBIL CORP	XOM UN Equity	US	USD	4.51%
CHEVRON CORP	CVX UN Equity	US	USD	4.06%
DIAGEO PLC-SPONSORED ADR	DEO UN Equity	GB	USD	3.71%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	3.19%

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