

# FACTSHEET - AS OF 22-Feb-2024

## ESG Orphans Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

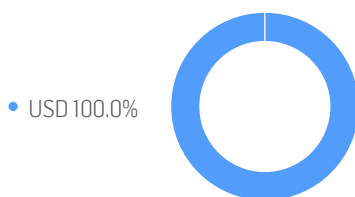
ISIN / WKN	DE000SLOFQW3 / SLOFQW	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .ESGORPHT	Last Price	1388.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	50		

## STATISTICS

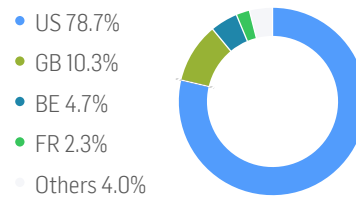
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.72%	0.30%	0.11%	-1.93%	-1.90%	38.87%
Performance (p.a.)						4.95%
Volatility (p.a.)	10.52%	10.87%	11.81%	12.25%	10.32%	19.68%
High	1395.03	1427.62	1427.62	1475.59	1427.62	1482.33
Low	1361.54	1361.54	1289.43	1289.43	1361.54	638.64
Sharpe Ratio*	1.69	-0.37	-0.43	-0.59	-1.67	-0.02
Max. Drawdown	-2.08%	-4.63%	-8.45%	-12.62%	-4.63%	-44.85%
VaR 95 \ 99				-22.6% \ -28.9%		-27.4% \ -56.5%
CVaR 95 \ 99				-27.3% \ -34.4%		-47.8% \ -94.1%

\* 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	6.16%
RTX CORPORATION	RTX UN Equity	US	USD	5.69%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	4.91%
BOEING CO/THE	BA UN Equity	US	USD	4.83%
ANHEUSER-BUSCH INBEV NV	BUD UN Equity	BE	USD	4.73%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.70%
EXXON MOBIL CORP	XOM UN Equity	US	USD	4.54%
CHEVRON CORP	CVX UN Equity	US	USD	4.10%
DIAGEO PLC-SPONSORED ADR	DEO UN Equity	GB	USD	3.67%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	3.22%

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