

# FACTSHEET - AS OF 02-Jun-2023

## ESG Orphans Index NTR

### 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	DE000SLOFQV5 / SLOFQV	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	ESGORPHN Index/ .ESGORPHN	Last Price	1294.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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

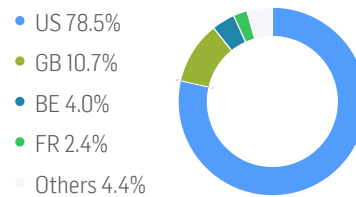
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.98%	-5.07%	-8.13%	-6.37%	-6.44%	29.47%
Performance (p.a.)						4.35%
Volatility (p.a.)	12.74%	14.11%	13.67%	18.04%	13.38%	20.44%
High	1343.02	1398.72	1398.72	1409.23	1398.72	1409.23
Low	1263.88	1263.88	1263.88	1173.28	1263.88	623.07
Sharpe Ratio*	-2.82	-1.71	-1.53	-0.64	-1.47	-0.04
Max. Drawdown	-5.89%	-9.64%	-10.31%	-15.15%	-9.64%	-45.76%
VaR 95 \ 99				-29.0% \ -51.3%		-28.9% \ -58.2%
CVaR 95 \ 99				-42.3% \ -63.2%		-49.9% \ -99.1%

\* 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 02-Jun-2023

Company	Ticker	Country	Currency	Index Weight (%)
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	5.95%
RAYTHEON TECHNOLOGIES CORP	RTX UN Equity	US	USD	5.92%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	5.77%
EXXON MOBIL CORP	XOM UN Equity	US	USD	5.37%
BOEING CO/THE	BA UN Equity	US	USD	5.34%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.88%
CHEVRON CORP	CVX UN Equity	US	USD	4.41%
DIAGEO PLC-SPONSORED ADR	DEO UN Equity	GB	USD	4.04%
ANHEUSER-BUSCH INBEV NV	BUD UN Equity	BE	USD	3.99%
ALTRIA GROUP INC	MO UN Equity	US	USD	3.39%

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