

# FACTSHEET - AS OF 19-Sep-2024

## 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

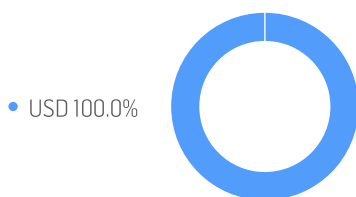
ISIN / WKN	DE000SLOFQV5 / SLOFQV	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	ESGORPHN Index/ .ESGORPHN	Last Price	1497.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	49		

## STATISTICS

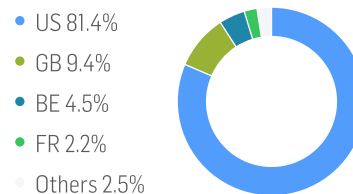
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.77%	8.70%	11.20%	15.76%	12.23%	49.77%
Performance (p.a.)						5.64%
Volatility (p.a.)	9.13%	9.84%	10.35%	10.95%	10.01%	19.10%
High	1506.88	1506.88	1506.88	1506.88	1506.88	1506.88
Low	1471.69	1374.10	1330.82	1217.83	1283.50	623.07
Sharpe Ratio*	2.01	3.55	1.80	0.97	1.18	0.01
Max. Drawdown	-1.86%	-2.75%	-4.74%	-5.87%	-4.74%	-45.76%
VaR 95 \ 99				-16.6% \ -28.8%		-26.6% \ -54.9%
CVaR 95 \ 99				-25.3% \ -37.0%		-46.2% \ -90.2%

\* 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 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	7.22%
RTX CORPORATION	RTX UN Equity	US	USD	6.13%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	5.89%
EXXON MOBIL CORP	XOM UN Equity	US	USD	5.46%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	5.28%
ANHEUSER-BUSCH INBEV NV	BUD UN Equity	BE	USD	4.47%
ALTRIA GROUP INC	MO UN Equity	US	USD	3.56%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	3.43%
CHEVRON CORP	CVX UN Equity	US	USD	3.34%
BOEING CO/THE	BA UN Equity	US	USD	3.32%

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