

# FACTSHEET - AS OF 20-Dec-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	1515.78
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	49		

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### STATISTICS

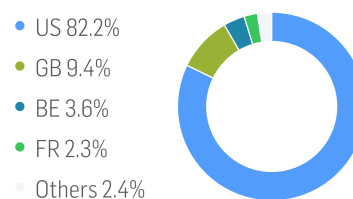
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.34%	-5.72%	3.33%	6.86%	7.08%	51.58%
Performance (p.a.)						5.61%
Volatility (p.a.)	10.82%	10.06%	10.10%	10.01%	10.06%	18.87%
High	1620.66	1648.63	1648.63	1648.63	1648.63	1648.63
Low	1501.13	1501.13	1463.19	1361.54	1361.54	638.64
Sharpe Ratio*	-4.93	-2.57	0.23	0.24	0.27	0.06
Max. Drawdown	-7.38%	-8.95%	-8.95%	-8.95%	-8.95%	-44.85%
VaR 95 \ 99				-16.3% \ -28.7%		-26.0% \ -54.8%
CVaR 95 \ 99				-23.5% \ -36.3%		-45.6% \ -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 20-Dec-2024

Company	Ticker	Country	Currency	Index Weight (%)
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	7.78%
RTX CORPORATION	RTX UN Equity	US	USD	6.28%
EXXON MOBIL CORP	XOM UN Equity	US	USD	5.64%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	4.91%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.73%
CHEVRON CORP	CVX UN Equity	US	USD	4.37%
BOEING CO/THE	BA UN Equity	US	USD	4.17%
ALTRIA GROUP INC	MO UN Equity	US	USD	3.70%
ANHEUSER-BUSCH INBEV NV	BUD UN Equity	BE	USD	3.64%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	3.37%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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