

# FACTSHEET - AS OF 27-Jun-2022

## Concinnity Multi-stakeholder Operating System (MsOS) Leaders Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEAC2 / SLOEAC	Base Value / Base Date	100 Points / 31.10.2016
Bloomberg / Reuters	MSOSTR Index / .MSOSTR	Last Price	217.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00 am to 16:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.10.2021
Index Members	84		

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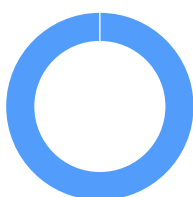
**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.45%	-14.71%	-17.89%	-9.69%	-17.41%	117.43%
Performance (p.a.)						14.73%
Volatility (p.a.)	29.24%	27.75%	24.14%	19.25%	24.34%	19.15%
High	231.23	254.94	264.80	264.87	264.65	264.87
Low	204.41	204.41	204.41	204.41	204.41	97.85
Sharpe Ratio*	-1.74	-1.77	-1.43	-0.59	-1.39	0.69
Max. Drawdown	-11.60%	-19.82%	-22.81%	-22.83%	-22.76%	-32.44%
VaR 95 \ 99				-37.1% \ -59.7%		-28.4% \ -58.9%
CVaR 95 \ 99				-49.3% \ -64.7%		-49.9% \ -87.9%

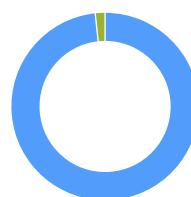
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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**

- USD 100.0%


**COMPOSITION BY COUNTRIES**

- US 98.3%
- IE 1.7%


**TOP COMPONENTS AS OF 27-Jun-2022**

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	7.16%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.64%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.55%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.46%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.74%
PFIZER INC	PFE UN Equity	US	USD	2.33%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.20%
ABBVIE INC	ABBV UN Equity	US	USD	2.12%
NVIDIA CORP	NVDA UW Equity	US	USD	2.00%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	1.93%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.71%
META PLATFORMS INC	META UW Equity	US	USD	1.67%
CVS HEALTH CORP	CVS UN Equity	US	USD	1.62%

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Company	Ticker	Country	Currency	Index Weight (%)
BECTON DICKINSON AND CO	BDX UN Equity	US	USD	1.53%
CHEVRON CORP	CVX UN Equity	US	USD	1.45%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.39%
REGENERON PHARMACEUTICALS	REGN UN Equity	US	USD	1.37%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.34%
STRYKER CORP	SYK UN Equity	US	USD	1.32%
HOME DEPOT INC	HD UN Equity	US	USD	1.28%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.27%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	1.23%
ADOBE INC	ADBE UN Equity	US	USD	1.22%
COSTCO WHOLESALE CORP	COST UN Equity	US	USD	1.21%
CISCO SYSTEMS INC	CSCO UN Equity	US	USD	1.15%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	1.15%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	1.10%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.10%
INTEL CORP	INTC UN Equity	US	USD	1.06%
PEPSICO INC	PEP UN Equity	US	USD	1.06%
SALESFORCE INC	CRM UN Equity	US	USD	1.05%
FEDEX CORP	FDX UN Equity	US	USD	1.03%
INTUIT COM	INTU UN Equity	US	USD	1.02%
TESLA INC	TSLA UN Equity	US	USD	1.02%
ORACLE CORP	ORCL UN Equity	US	USD	1.00%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.00%
CONOCOPHILLIPS	COP UN Equity	US	USD	0.97%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	0.95%
BLACKROCK INC	BLK UN Equity	US	USD	0.92%
CBRE GROUP INC	CBRE UN Equity	US	USD	0.90%
3M COMPANY	MMM UN Equity	US	USD	0.88%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	0.86%
DEERE & CO	DE UN Equity	US	USD	0.85%
NEWMONT CORP	NEM UN Equity	US	USD	0.83%
TEXAS INSTRUMENTS INC	TXN UN Equity	US	USD	0.83%
VALERO ENERGY	VLO UN Equity	US	USD	0.83%
ECOLAB INC	ECL UN Equity	US	USD	0.82%
DUKE ENERGY CORP	DUK UN Equity	US	USD	0.81%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	0.80%
PHILLIPS 66	PSX UN Equity	US	USD	0.78%
LOWES COS INC	LOW UN Equity	US	USD	0.77%
HERSHEY CO/THE	HSY UN Equity	US	USD	0.77%
TRAVELERS COS INC/THE	TRV UN Equity	US	USD	0.76%
JONES LANG LASALLE INC	JLL UN Equity	US	USD	0.75%
KELLOGG CO	K UN Equity	US	USD	0.75%
WW GRAINGER INC	GWW UN Equity	US	USD	0.74%
S&P GLOBAL INC	SPGI UN Equity	US	USD	0.72%

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Company	Ticker	Country	Currency	Index Weight (%)
CATERPILLAR INC	CAT UN Equity	US	USD	0.72%
MOODYS CORP	MCO UN Equity	US	USD	0.71%
STARBUCKS CORP	SBUX UW Equity	US	USD	0.70%
MORGAN STANLEY	MS UN Equity	US	USD	0.69%
EXELON CORP	EXC UW Equity	US	USD	0.69%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	0.69%
CAPITAL ONE FINL.	COF UN Equity	US	USD	0.68%
BAKER HUGHES CO	BKR UW Equity	US	USD	0.67%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	0.65%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	0.64%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	0.63%
STANLEY BLACK & DECKER	SWK UN Equity	US	USD	0.62%
ONEOK INC	OKE UN Equity	US	USD	0.59%
ILLINOIS TOOL WORKS	ITW UN Equity	US	USD	0.58%
INTL FLAVORS & FRAGRANCES	IFF UN Equity	US	USD	0.58%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	0.57%
NIKE INC	NKE UN Equity	US	USD	0.57%
HP INC	HPQ UN Equity	US	USD	0.55%
PPG INDUSTRIES INC	PPG UN Equity	US	USD	0.55%
AT&T	T UN Equity	US	USD	0.53%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	0.51%
TARGET CORP	TGT UN Equity	US	USD	0.48%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	0.46%
EBAY INC	EBAY UW Equity	US	USD	0.44%
T-MOBILE US INC	TMUS UW Equity	US	USD	0.34%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	0.24%
OMNICOM GROUP	OMC UN Equity	US	USD	0.12%

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