

# FACTSHEET - AS OF 06-Sep-2024

## 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	290.75
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	83		

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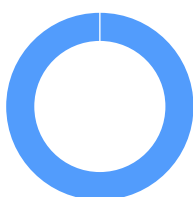
**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.08%	0.74%	4.89%	20.55%	12.49%	190.75%
Performance (p.a.)						14.56%
Volatility (p.a.)	16.12%	15.15%	13.26%	12.65%	12.72%	18.31%
High	302.85	306.40	306.40	306.40	306.40	306.40
Low	279.35	279.33	269.51	223.16	254.41	97.85
Sharpe Ratio*	3.56	-0.15	0.36	1.23	1.04	0.50
Max. Drawdown	-4.00%	-8.83%	-8.83%	-8.83%	-8.83%	-32.44%
VaR 95 \ 99				-23.4% \ -32.0%		-26.6% \ -54.8%
CVaR 95 \ 99				-28.8% \ -42.4%		-45.5% \ -79.3%

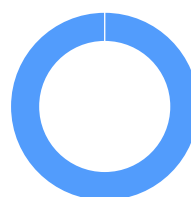
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 100.0%


**TOP COMPONENTS AS OF 06-Sep-2024**

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	7.29%
MICROSOFT CORP	MSFT UW Equity	US	USD	7.03%
NVIDIA CORP	NVDA UW Equity	US	USD	6.10%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.97%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.49%
META PLATFORMS INC	META UW Equity	US	USD	2.47%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.10%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.97%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.54%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.50%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	1.48%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.47%
DEERE & CO	DE UN Equity	US	USD	1.40%

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Company	Ticker	Country	Currency	Index Weight (%)
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	1.36%
HOME DEPOT INC	HD UN Equity	US	USD	1.35%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.33%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	1.31%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.28%
CUMMINS INC	CMI UN Equity	US	USD	1.27%
WW GRAINGER INC	GWW UN Equity	US	USD	1.25%
AMGEN INC	AMGN UW Equity	US	USD	1.24%
TRAVELERS COS INC/THE	TRV UN Equity	US	USD	1.24%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	1.24%
PFIZER INC	PFE UN Equity	US	USD	1.21%
MORGAN STANLEY	MS UN Equity	US	USD	1.20%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.19%
CITIGROUP INC	C UN Equity	US	USD	1.18%
ADOBE INC	ADBE UW Equity	US	USD	1.17%
THE CIGNA GROUP	CI UN Equity	US	USD	1.16%
SALESFORCE INC	CRM UN Equity	US	USD	1.06%
ROBERT HALF INTL.	RHI UN Equity	US	USD	1.06%
CVS HEALTH CORP	CVS UN Equity	US	USD	1.06%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.02%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.02%
AGILENT TECHNOLOGIES INC	A UN Equity	US	USD	1.02%
DANAHER CORP	DHR UN Equity	US	USD	1.02%
SERVICENOW INC	NOW UN Equity	US	USD	1.00%
INTUIT COM	INTU UW Equity	US	USD	0.95%
PRINCIPAL FINANCIAL GROUP INC	PFG UW Equity	US	USD	0.95%
PEPSICO INC	PEP UW Equity	US	USD	0.95%
HUMANA INC	HUM UN Equity	US	USD	0.94%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	0.93%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	0.92%
QUALCOMM INC	QCOM UW Equity	US	USD	0.89%
SEMPRA ENERGY	SRE UN Equity	US	USD	0.89%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	0.89%
EQUINIX INC	EQIX UW Equity	US	USD	0.88%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	0.87%
EXELON CORP	EXC UW Equity	US	USD	0.87%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	0.87%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	0.87%
NEWMONT CORP	NEM UN Equity	US	USD	0.84%
STARBUCKS CORP	SBUX UW Equity	US	USD	0.83%
METLIFE INC	MET UN Equity	US	USD	0.83%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	0.82%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	0.82%
CAPITAL ONE FINL.	COF UN Equity	US	USD	0.82%

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HESS CORP	HES UN Equity	US	USD	0.82%
LULULEMON ATHLETICA INC	LULU UW Equity	US	USD	0.77%
NETFLIX INC	NFLX UW Equity	US	USD	0.73%
JONES LANG LASALLE INC	JLL UN Equity	US	USD	0.73%
HOST HOTELS & RESORTS INC	HST UW Equity	US	USD	0.71%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.64%
YUM! BRANDS	YUM UN Equity	US	USD	0.62%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	0.61%
PULTE GROUP INC	PHM UN Equity	US	USD	0.59%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.59%
HP INC	HPQ UN Equity	US	USD	0.57%
TARGET CORP	TGT UN Equity	US	USD	0.57%
BORGWARNER INC	BWA UN Equity	US	USD	0.52%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.50%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	0.49%
LEAR CORP	LEA UN Equity	US	USD	0.47%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	0.46%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	0.44%
AUTODESK INC	ADSK UW Equity	US	USD	0.44%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	0.39%
ALBEMARLE CORP	ALB UN Equity	US	USD	0.38%
WORKDAY INC	WDAY UW Equity	US	USD	0.36%
T-MOBILE US INC	TMUS UW Equity	US	USD	0.32%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	0.32%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	0.18%
INTERPUBLIC GROUP OF COS INC	IPG UN Equity	US	USD	0.13%

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