

Solactive Osmosis Resource Efficient Core Equity Ex-Fossil Fuels Index NTR

DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Ex-Fossil Fuels Index NTR aims to track the performance of global Developed Market securities operating in accordance with certain market standards on ESG controversy screens. The Index excludes companies that generate more than 5% of their revenue from fossil fuels or from nuclear power. Companies that produce nuclear weapons, controversial weapons or civilian firearms are also excluded, as well as tobacco companies and those that breach the UN Global Compact Principles. At the same time the Index targets companies that are efficient in their productive use of resources, which translates into reduced carbon emissions, water consumption and waste generation, relative to economic output. The strategy aims at delivering a reduction in carbon, water and waste intensity. The index is calculated as an NTR version in GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOET64 / SLOET6	Base Value / Base Date	100 Points / 01.12.2021
Bloomberg / Reuters	/ .SOLOCFN	Last Price	136.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 01.12.2021
Index Members	625		

FACTSHEET - AS OF 04-Jul-2025

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.75%	15.80%	0.06%	7.62%	1.68%	36.54%
Performance (p.a.)						9.06%
Volatility (p.a.)	9.08%	19.06%	18.86%	16.03%	18.65%	14.89%
High	136.57	136.57	141.60	141.60	141.60	141.60
Low	130.96	117.02	117.02	117.02	117.02	88.33
Sharpe Ratio*	5.75	4.05	-0.22	0.22	-0.05	0.33
Max. Drawdown	-1.49%	-5.94%	-17.36%	-17.36%	-17.36%	-17.36%
VaR 95 \ 99				-25.2% \ -43.6%		-21.7% \ -41.5%
CVaR 95 \ 99				-40.6% \ -72.1%		-35.4% \ -55.8%

* 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 72.6%
- EUR 8.5%
- JPY 5.4%
- GBp 3.5%
- Others 10.0%



COMPOSITION BY COUNTRIES

- US 69.3%
- JP 5.4%
- GB 3.2%
- CA 3.2%
- Others 18.9%



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.71%
APPLE INC	AAPL UW Equity	US	USD	4.67%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.63%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.79%
META PLATFORMS INC	META UW Equity	US	USD	2.26%
BROADCOM INC	AVGO UW Equity	US	USD	1.69%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.28%
TESLA INC	TSLA UW Equity	US	USD	1.26%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.17%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.14%

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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

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