

## Solactive Osmosis Resource Efficient Diversified EMEA Core Equity Index CNTR

### DESCRIPTION

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### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOG7N	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	SOCDEMEC Index/ .SOCDEMEC	Last Price	117.05
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	EUR	History	Available daily back to 30.11.2022
Index Members	256		

FACTSHEET - AS OF 17-Apr-2024  
Solactive Osmosis Resource Efficient Diversified EMEA Core Equity Index CNTR

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.56%	6.81%	15.03%	8.47%	4.52%	17.05%
Performance (p.a.)						12.09%
Volatility (p.a.)	7.69%	7.95%	8.42%	9.79%	8.21%	10.91%
High	119.74	119.74	119.74	119.74	119.74	119.74
Low	117.01	109.30	100.64	100.64	109.03	96.40
Sharpe Ratio*	-1.37	3.36	3.44	0.48	1.45	0.75
Max. Drawdown	-2.28%	-2.28%	-2.66%	-8.21%	-2.66%	-8.21%
VaR 95 \ 99				-16.4% \ -22.6%		-18.1% \ -36.9%
CVaR 95 \ 99				-21.6% \ -32.4%		-25.5% \ -42.5%

\* 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

- EUR 51.1%
- GBP 21.8%
- CHF 13.5%
- DKK 5.7%
- Others 7.8%



## COMPOSITION BY COUNTRIES

- GB 20.8%
- FR 17.7%
- CH 13.8%
- DE 13.1%
- Others 34.6%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.94%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.64%
SIEMENS AG	SIE GY Equity	DE	EUR	2.82%
NESTLE SA	NESN SE Equity	CH	CHF	2.65%
SAP SE	SAP GY Equity	DE	EUR	2.39%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.33%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.23%
SHELL PLC	SHEL LN Equity	GB	GBP	2.17%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.11%
L OREAL SA	OR FP Equity	FR	EUR	1.74%

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