

## Solactive Osmosis Resource Efficient Diversified NAM Core Equity Index PR

### DESCRIPTION

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### HISTORICAL PERFORMANCE



■ Solactive Osmosis Resource Efficient Diversified NAM Core Equity Index PR

### CHARACTERISTICS

ISIN / WKN	SLOG7P	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	/.SOCDNAMP	Last Price	124.42
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	194		

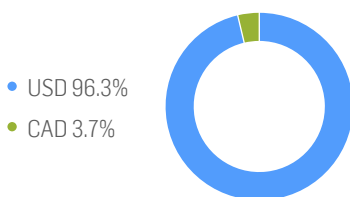
FACTSHEET - AS OF 20-Jun-2024  
Solactive Osmosis Resource Efficient Diversified NAM Core Equity Index PR

**STATISTICS**

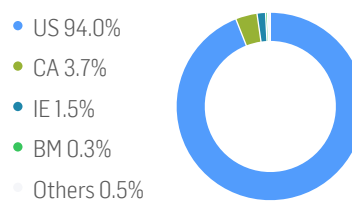
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.89%	4.54%	13.29%	23.01%	13.08%	26.74%
Performance (p.a.)						16.49%
Volatility (p.a.)	8.81%	10.99%	11.05%	11.79%	11.19%	13.29%
High	124.63	124.63	124.63	124.63	124.63	124.63
Low	117.42	114.03	108.65	98.29	108.65	89.88
Sharpe Ratio*	6.30	1.46	2.28	1.67	2.30	0.97
Max. Drawdown	-2.04%	-4.95%	-4.95%	-7.21%	-4.95%	-8.44%
VaR 95 \ 99				-20.2% \ -26.7%		-21.6% \ -32.0%
CVaR 95 \ 99				-24.2% \ -30.0%		-27.8% \ -37.0%

\* 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-Jun-2024**

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	8.83%
NVIDIA CORP	NVDA UW Equity	US	USD	6.77%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.11%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	5.00%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	4.59%
META PLATFORMS INC	META UW Equity	US	USD	3.93%
INTUIT COM	INTU UW Equity	US	USD	3.63%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.73%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.60%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	2.55%

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