# FACTSHEET - AS OF 11-Oct-2024
# Solactive Osmosis Resource Efficient Diversified NAM Core Equity Index PR

## DESCRIPTION

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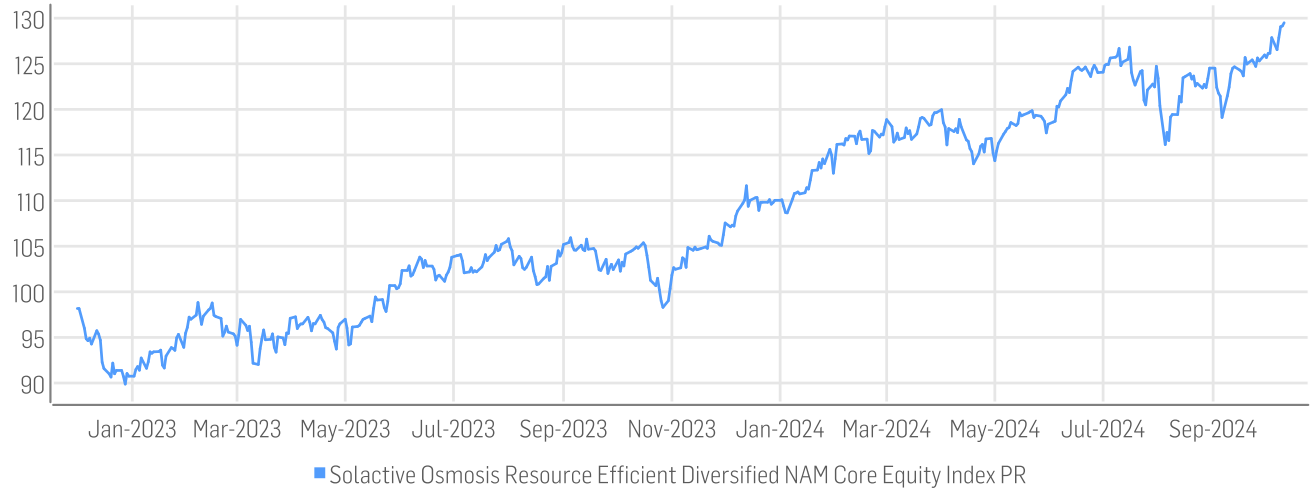
## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | SL0G7P | Base Value / Base Date | 100 Points / 30.11.2022 |
| Bloomberg / Reuters | / .SOCDNAMP | Last Price | 129.50 |
| 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 | 195 | | |

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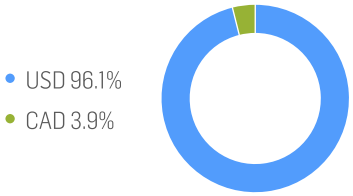
## STATISTICS

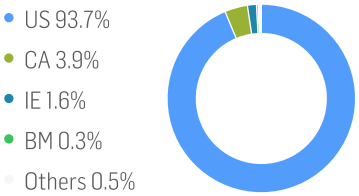
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 4.51% | 3.45% | 9.64% | 23.25% | 17.70% | 31.91% |
| Performance (p.a.) | | | | | | 16.04% |
| Volatility (p.a.) | 10.64% | 17.90% | 14.43% | 13.44% | 13.49% | 13.85% |
| High | 129.50 | 129.50 | 129.50 | 129.50 | 129.50 | 129.50 |
| Low | 123.67 | 116.14 | 114.03 | 98.29 | 108.65 | 89.88 |
| Sharpe Ratio* | 6.37 | 0.63 | 1.19 | 1.50 | 1.45 | 0.91 |
| Max. Drawdown | -1.04% | -8.43% | -8.43% | -8.43% | -8.43% | -8.44% |
| VaR 95 \ 99 | | | | -22.0% \ -39.5% | | -22.3% \ -39.3% |
| CVaR 95 \ 99 | | | | -32.3% \ -49.5% | | -31.0% \ -44.9% |

* 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




## COMPOSITION BY COUNTRIES




## TOP COMPONENTS AS OF 11-Oct-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| APPLE INC | AAPL UW Equity | US | USD | 8.01% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 5.73% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 5.14% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 4.92% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 4.91% |
| META PLATFORMS INC | META UW Equity | US | USD | 4.17% |
| INTUIT COM | INTU UW Equity | US | USD | 3.55% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.82% |
| ADVANCED MICRO DEVICES | AMD UW Equity | US | USD | 2.68% |
| VERTEX PHARMACEUTICALS INC | VRTX UW Equity | US | USD | 2.47% |

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