

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

### DESCRIPTION

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### HISTORICAL PERFORMANCE



### CHARACTERISTICS

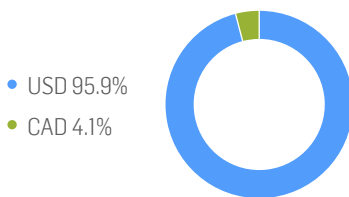
ISIN / WKN	SLOG7Q	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	/.SOCDNAMN	Last Price	119.06
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.11.2022
Index Members	196		

## STATISTICS

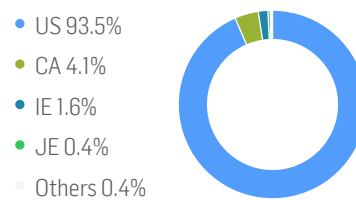
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.65%	11.69%	14.96%	24.87%	7.02%	21.27%
Performance (p.a.)						16.98%
Volatility (p.a.)	14.38%	11.98%	12.47%	13.32%	12.01%	13.87%
High	119.15	119.15	119.15	119.15	119.15	119.15
Low	114.31	106.17	99.19	92.30	109.87	89.93
Sharpe Ratio*	3.53	4.40	2.31	1.60	4.31	0.94
Max. Drawdown	-2.27%	-2.61%	-7.10%	-7.10%	-2.27%	-8.41%
VaR 95 \ 99				-21.0% \ -31.1%		-21.8% \ -32.1%
CVaR 95 \ 99				-26.8% \ -35.7%		-28.8% \ -38.6%

\* 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 23-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	8.72%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	5.21%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	5.01%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.89%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.79%
META PLATFORMS INC	META UW Equity	US	USD	4.24%
INTUIT COM	INTU UW Equity	US	USD	3.42%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	2.39%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.30%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.23%

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