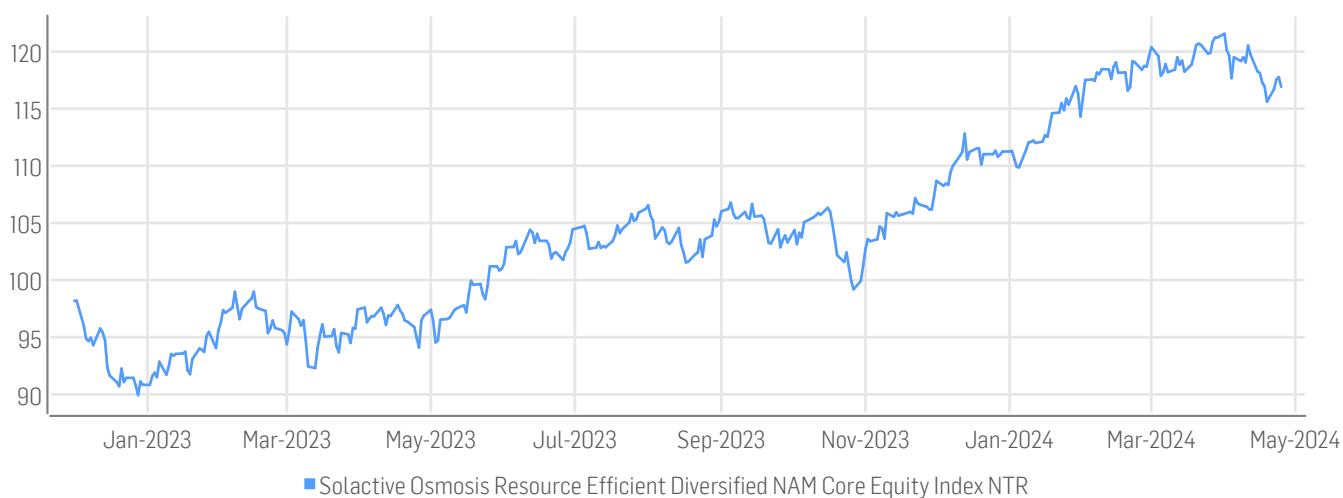


Solactive Osmosis Resource Efficient Diversified NAM Core Equity Index NTR

DESCRIPTION

0

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOG7Q	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	/.SOCDNAMN	Last Price	116.92
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	199		

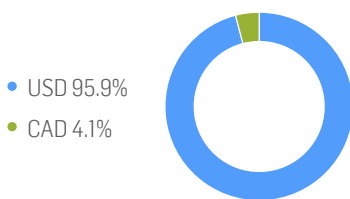
FACTSHEET - AS OF 25-Apr-2024
Solactive Osmosis Resource Efficient Diversified NAM Core Equity Index NTR

STATISTICS

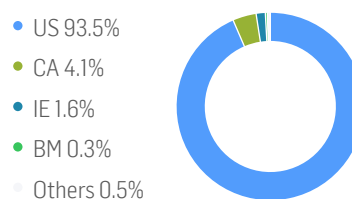
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.48%	1.35%	17.87%	20.05%	5.10%	19.09%
Performance (p.a.)						13.30%
Volatility (p.a.)	13.10%	12.70%	12.03%	12.33%	11.92%	13.63%
High	121.56	121.56	121.56	121.56	121.56	121.56
Low	115.61	114.31	99.92	94.55	109.87	89.93
Sharpe Ratio*	-2.31	0.13	2.97	1.33	1.07	0.69
Max. Drawdown	-4.89%	-4.89%	-4.89%	-7.10%	-4.89%	-8.41%
VaR 95 \ 99				-20.1% \ -27.5%		-21.8% \ -32.1%
CVaR 95 \ 99				-24.9% \ -31.6%		-28.3% \ -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 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	7.72%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	5.36%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	5.07%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.94%
NVIDIA CORP	NVDA UW Equity	US	USD	4.62%
INTUIT COM	INTU UW Equity	US	USD	3.99%
META PLATFORMS INC	META UW Equity	US	USD	3.74%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.84%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.75%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.47%

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