

Solactive Osmosis Resource Efficient Diversified APAC Core Equity Index PR

DESCRIPTION

0

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOG7T	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	/ .SOCDAPAP	Last Price	111.63
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	153		

FACTSHEET - AS OF 23-Feb-2024
Solactive Osmosis Resource Efficient Diversified APAC Core Equity Index PR

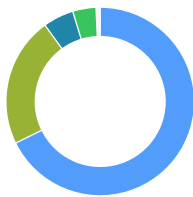
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.69%	11.72%	13.76%	12.27%	6.03%	10.74%
Performance (p.a.)						8.66%
Volatility (p.a.)	12.68%	12.25%	13.24%	13.49%	12.55%	13.25%
High	111.64	111.64	111.64	111.64	111.64	111.64
Low	106.77	99.68	96.33	95.23	103.46	95.23
Sharpe Ratio*	4.06	4.32	1.96	0.63	3.40	0.36
Max. Drawdown	-1.37%	-2.40%	-7.59%	-7.59%	-2.40%	-7.98%
VaR 95 \ 99				-20.9% \ -33.9%		-20.3% \ -33.9%
CVaR 95 \ 99				-29.5% \ -41.5%		-28.5% \ -39.6%

* 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).

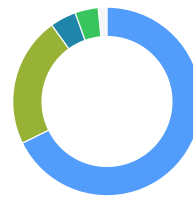
COMPOSITION BY CURRENCIES

- JPY 67.7%
- AUD 22.3%
- HKD 5.3%
- SGD 4.0%
- Others 0.7%



COMPOSITION BY COUNTRIES

- JP 67.7%
- AU 22.3%
- HK 4.5%
- SG 4.0%
- Others 1.5%



TOP COMPONENTS AS OF 23-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.49%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	3.43%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	3.41%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	2.69%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	2.64%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	2.56%
MITSUI & CO LTD	8031 JT Equity	JP	JPY	2.52%
CHUGAI PHARMACEUTICAL CO LTD ORD	4519 JT Equity	JP	JPY	2.25%
TOYOTA TSUSHO CORP ORD	8015 JT Equity	JP	JPY	2.13%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.11%

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