

Solactive Osmosis Resource Efficient Diversified APAC Core Equity Index TR

DESCRIPTION

0

HISTORICAL PERFORMANCE



■ Solactive Osmosis Resource Efficient Diversified APAC Core Equity Index TR

CHARACTERISTICS

ISIN / WKN	SLOG7V	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	/.SOCDAPAG	Last Price	114.15
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	150		

FACTSHEET - AS OF 22-Apr-2024
Solactive Osmosis Resource Efficient Diversified APAC Core Equity Index TR

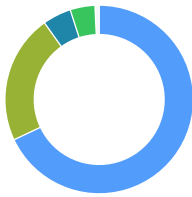
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.21%	2.60%	13.88%	16.41%	4.79%	13.24%
Performance (p.a.)						9.35%
Volatility (p.a.)	15.63%	13.72%	13.30%	12.95%	13.54%	13.32%
High	120.15	120.43	120.43	120.43	120.43	120.43
Low	112.36	110.47	99.24	98.06	107.04	95.70
Sharpe Ratio*	-3.31	0.51	1.97	0.99	0.90	0.41
Max. Drawdown	-6.70%	-6.70%	-6.70%	-7.14%	-6.70%	-7.61%
VaR 95 \ 99				-20.3% \ -31.2%		-20.9% \ -36.2%
CVaR 95 \ 99				-26.4% \ -35.3%		-29.4% \ -40.4%

* 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).

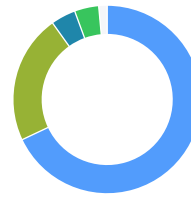
COMPOSITION BY CURRENCIES

- JPY 68.0%
- AUD 22.2%
- HKD 4.9%
- SGD 4.3%
- Others 0.7%



COMPOSITION BY COUNTRIES

- JP 68.0%
- AU 22.2%
- SG 4.3%
- HK 4.2%
- Others 1.4%



TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.60%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	3.25%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	2.84%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	2.74%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	2.62%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	2.61%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.23%
SONY GROUP CORP	6758 JT Equity	JP	JPY	1.92%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	1.87%
YASKAWA ELECTRIC CORP ORD	6506 JT Equity	JP	JPY	1.84%

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