

## Solactive Osmosis Resource Efficient Diversified EMEA Core Equity Index PR

### DESCRIPTION

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### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOGYR	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	/.SOCDEMEP	Last Price	111.74
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	245		

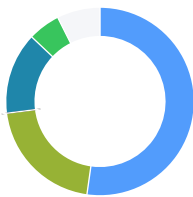
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.69%	7.22%	8.91%	7.19%	2.97%	10.88%
Performance (p.a.)						8.76%
Volatility (p.a.)	8.30%	7.79%	9.57%	10.87%	8.74%	11.20%
High	111.74	111.74	111.74	111.74	111.74	111.74
Low	107.76	103.50	97.76	97.76	105.59	96.37
Sharpe Ratio*	6.21	3.69	1.57	0.31	1.96	0.43
Max. Drawdown	-1.26%	-2.73%	-6.96%	-8.65%	-2.73%	-8.65%
VaR 95 \ 99				-18.2% \ -36.7%		-18.2% \ -36.7%
CVaR 95 \ 99				-25.8% \ -41.0%		-26.2% \ -42.5%

\* 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

- EUR 52.2%
- GBP 20.8%
- CHF 14.0%
- DKK 5.5%
- Others 7.4%



## COMPOSITION BY COUNTRIES

- GB 19.8%
- FR 17.7%
- CH 14.1%
- DE 13.6%
- Others 34.8%



## TOP COMPONENTS AS OF 23-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.77%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.75%
SIEMENS AG	SIE GY Equity	DE	EUR	2.89%
SAP SE	SAP GY Equity	DE	EUR	2.80%
NESTLE SA	NESN SE Equity	CH	CHF	2.79%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.38%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.30%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.09%
SHELL PLC	SHEL LN Equity	GB	GBP	1.97%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.90%

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