

Solactive Osmosis Resource Efficient Diversified EMEA Core Equity Index PR

DESCRIPTION

0

HISTORICAL PERFORMANCE



■ Solactive Osmosis Resource Efficient Diversified EMEA Core Equity Index PR

CHARACTERISTICS

ISIN / WKN	SLOGYR	Base Value / Base Date	100 Points / 30.11.2022
Bloomberg / Reuters	/.SOCDEMEP	Last Price	114.97
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	256		

FACTSHEET - AS OF 26-Apr-2024
Solactive Osmosis Resource Efficient Diversified EMEA Core Equity Index PR

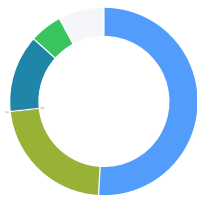
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.08%	5.19%	17.60%	9.41%	5.94%	14.08%
Performance (p.a.)						9.85%
Volatility (p.a.)	9.21%	7.76%	8.19%	9.82%	8.35%	10.86%
High	115.25	115.25	115.25	115.25	115.25	115.25
Low	112.39	108.48	98.14	97.76	105.59	96.37
Sharpe Ratio*	-0.53	2.43	4.28	0.57	1.85	0.55
Max. Drawdown	-2.48%	-2.48%	-2.73%	-8.65%	-2.73%	-8.65%
VaR 95 \ 99				-16.4% \ -23.0%		-18.2% \ -36.7%
CVaR 95 \ 99				-21.7% \ -32.2%		-25.6% \ -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 50.9%
- GBP 22.4%
- CHF 13.3%
- DKK 5.6%
- Others 7.8%



COMPOSITION BY COUNTRIES

- GB 21.4%
- FR 17.6%
- CH 13.5%
- DE 13.1%
- Others 34.4%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.92%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.59%
SIEMENS AG	SIE GY Equity	DE	EUR	2.83%
NESTLE SA	NESN SE Equity	CH	CHF	2.56%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.51%
SAP SE	SAP GY Equity	DE	EUR	2.41%
SHELL PLC	SHEL LN Equity	GB	GBP	2.16%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.15%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.06%
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	1.80%

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