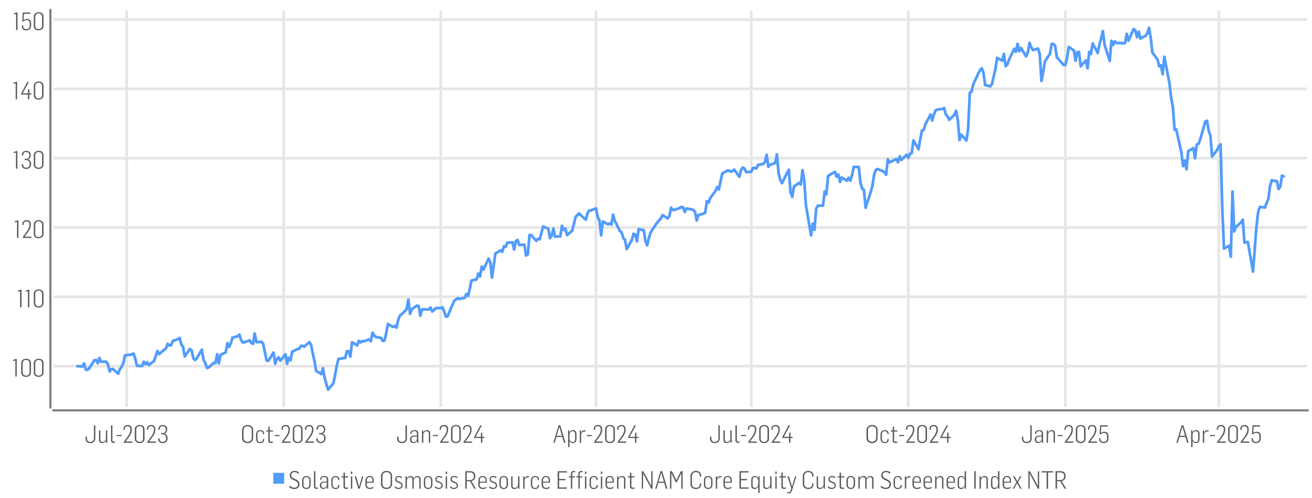
FACTSHEET - AS OF 09-May-2025
Solactive Osmosis Resource Efficient NAM Core Equity Custom Screened Index NTR

DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Custom Screened Index aims to represent Developed Markets (NAM) securities that operate in accordance with certain market standards on ESG screens, while delivering a reduction in carbon, water and waste intensity. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

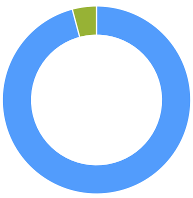
ISIN / WKN	SL0J4H	Base Value / Base Date	100 Points / 02.06.2023
Bloomberg / Reuters	SOCORNSN Index/ .SOCORNSN	Last Price	127.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.06.2023
Index Members	318		

STATISTICS

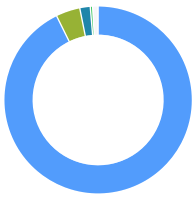
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.75%	-13.34%	-9.44%	4.70%	-11.20%	27.37%
Performance (p.a.)						13.31%
Volatility (p.a.)	37.81%	31.96%	24.59%	20.56%	27.72%	16.97%
High	127.48	148.80	148.80	148.80	148.80	148.80
Low	113.64	113.64	113.64	113.64	113.64	96.62
Sharpe Ratio*	0.56	-1.45	-0.83	0.13	-1.11	0.66
Max. Drawdown	-9.22%	-23.63%	-23.63%	-23.63%	-23.63%	-23.63%
VaR 95 \ 99				-36.3% \ -74.4%		-23.0% \ -46.3%
CVaR 95 \ 99				-56.3% \ -95.9%		-42.1% \ -76.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.94%
APPLE INC	AAPL UW Equity	US	USD	6.91%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.67%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.91%
META PLATFORMS INC	META UW Equity	US	USD	3.21%
BROADCOM INC	AVGO UW Equity	US	USD	2.05%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.66%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.61%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.60%
INTUIT INC	INTU UW Equity	US	USD	1.49%

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