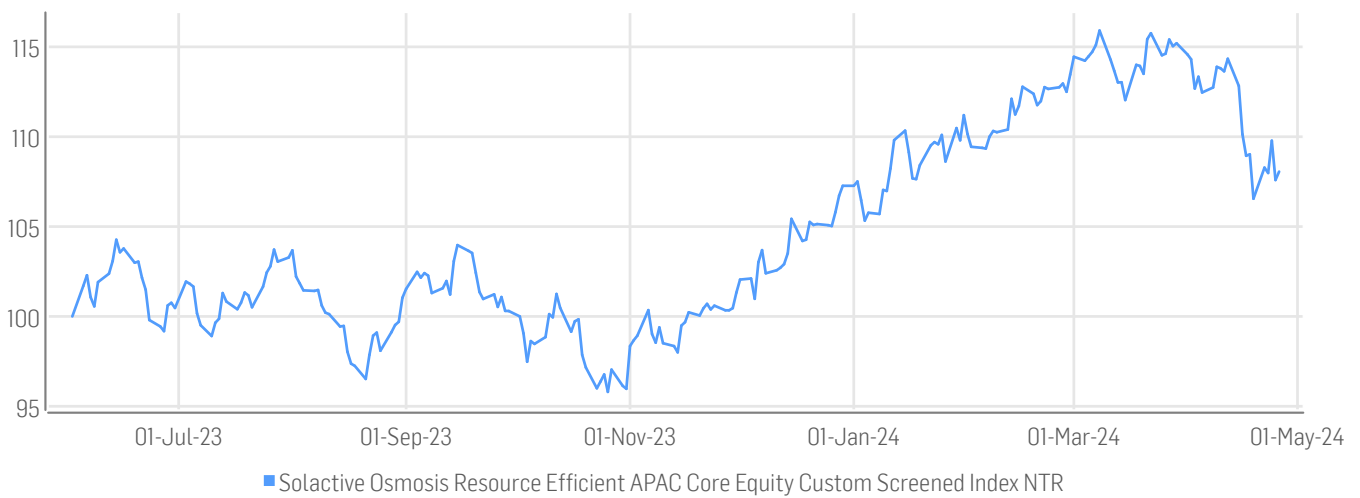


Solactive Osmosis Resource Efficient APAC Core Equity Custom Screened Index NTR

DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Custom Screened Index aims to represent Developed Markets (APAC) 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	SLOJ4L	Base Value / Base Date	100 Points / 02.06.2023
Bloomberg / Reuters	SOCORASN Index/ .SOCORASN	Last Price	108.06
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	102		

FACTSHEET - AS OF 26-Apr-2024
Solactive Osmosis Resource Efficient APAC Core Equity Custom Screened Index NTR

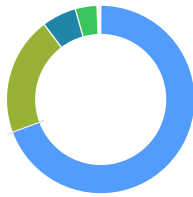
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.37%	-0.52%	11.36%		0.74%	8.06%
Performance (p.a.)						8.99%
Volatility (p.a.)	17.80%	14.57%	13.93%		14.24%	13.67%
High	115.41	115.91	115.91		115.91	115.91
Low	106.55	106.55	95.97		105.33	95.80
Sharpe Ratio*	-3.32	-0.41	1.47		-0.11	0.37
Max. Drawdown	-7.68%	-8.08%	-8.08%		-8.08%	-8.12%
VaR 95 \ 99						-21.5% \ -32.0%
CVaR 95 \ 99						-27.7% \ -37.4%

* 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).

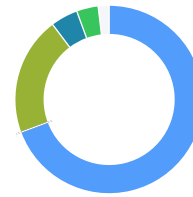
COMPOSITION BY CURRENCIES

- JPY 69.3%
- AUD 20.4%
- HKD 5.9%
- SGD 3.7%
- Others 0.6%



COMPOSITION BY COUNTRIES

- JP 69.3%
- AU 20.4%
- HK 4.7%
- SG 3.7%
- Others 1.9%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	6.14%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	4.96%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.71%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	4.29%
CHUGAI PHARMACEUTICAL CO LTD ORD	4519 JT Equity	JP	JPY	4.11%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	3.37%
LASERTEC CORP	6920 JT Equity	JP	JPY	2.84%
NIPPON YUSEN KK	9101 JT Equity	JP	JPY	2.50%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	2.31%
ORIX CORP ORD	8591 JT Equity	JP	JPY	2.25%

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