

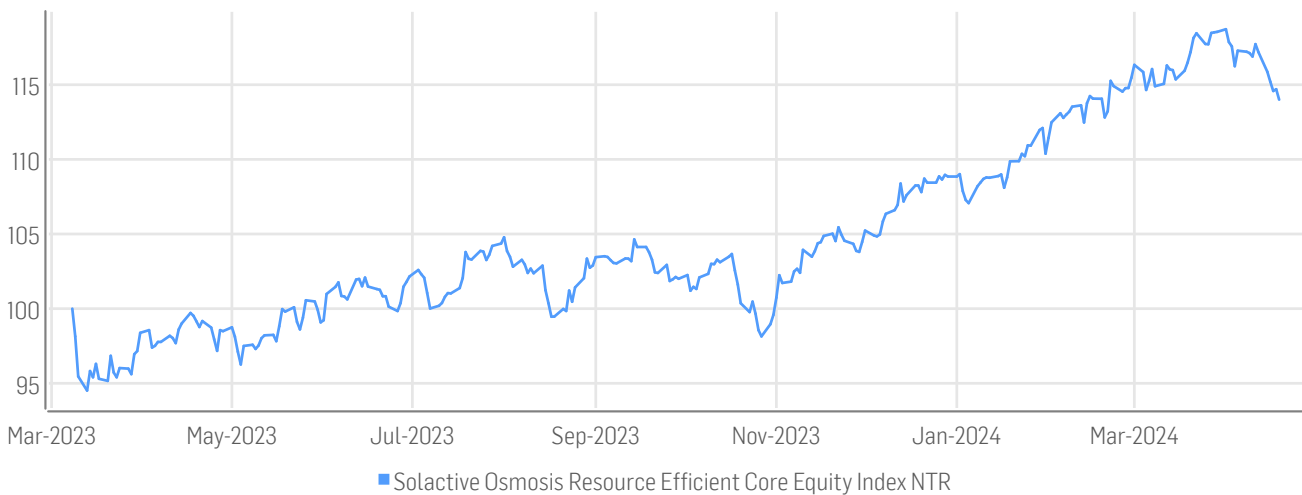
FACTSHEET - AS OF 19-Apr-2024

Solactive Osmosis Resource Efficient Core Equity Index NTR

DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Index NTR aims to track the performance of securities assigned to Developed Markets and operating in accordance with certain market standards on ESG screens. The Index excludes companies that are tobacco companies and those that breach the UN Global Compact Principles. At the same time the Index targets companies that are efficient in their productive use of resources, which translates into reduced carbon emissions, water consumption and waste generation, relative to economic output. The strategy aims at delivering a reduction in carbon, water and waste intensity. The index is calculated as a Net Total Return Index in GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJCK0 / SLOJCK	Base Value / Base Date	100 Points / 08.03.2023
Bloomberg / Reuters	/.SOLOCORN	Last Price	114.00
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	GBP	History	Available daily back to 08.03.2023
Index Members	604		

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.71%	3.76%	13.59%	16.39%	4.73%	14.00%
Performance (p.a.)						12.45%
Volatility (p.a.)	9.21%	10.28%	9.91%	10.18%	9.97%	10.82%
High	118.72	118.72	118.72	118.72	118.72	118.72
Low	114.00	109.88	98.14	96.26	107.07	94.51
Sharpe Ratio*	-3.65	1.07	2.45	1.12	1.11	0.67
Max. Drawdown	-3.98%	-3.98%	-3.98%	-6.34%	-3.98%	-6.34%
VaR 95 \ 99				-16.4% \ -19.6%		-16.6% \ -25.7%
CVaR 95 \ 99				-18.8% \ -25.1%		-21.7% \ -36.9%

* 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).

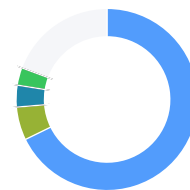
COMPOSITION BY CURRENCIES

- USD 70.8%
- EUR 8.9%
- JPY 5.9%
- GBP 4.0%
- Others 10.3%



COMPOSITION BY COUNTRIES

- US 67.8%
- JP 5.9%
- GB 3.9%
- CA 3.1%
- Others 19.4%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.45%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.33%
NVIDIA CORP	NVDA UW Equity	US	USD	3.42%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.49%
META PLATFORMS INC	META UW Equity	US	USD	2.20%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.06%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.57%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.31%
INTUIT COM	INTU UW Equity	US	USD	1.14%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.03%

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