

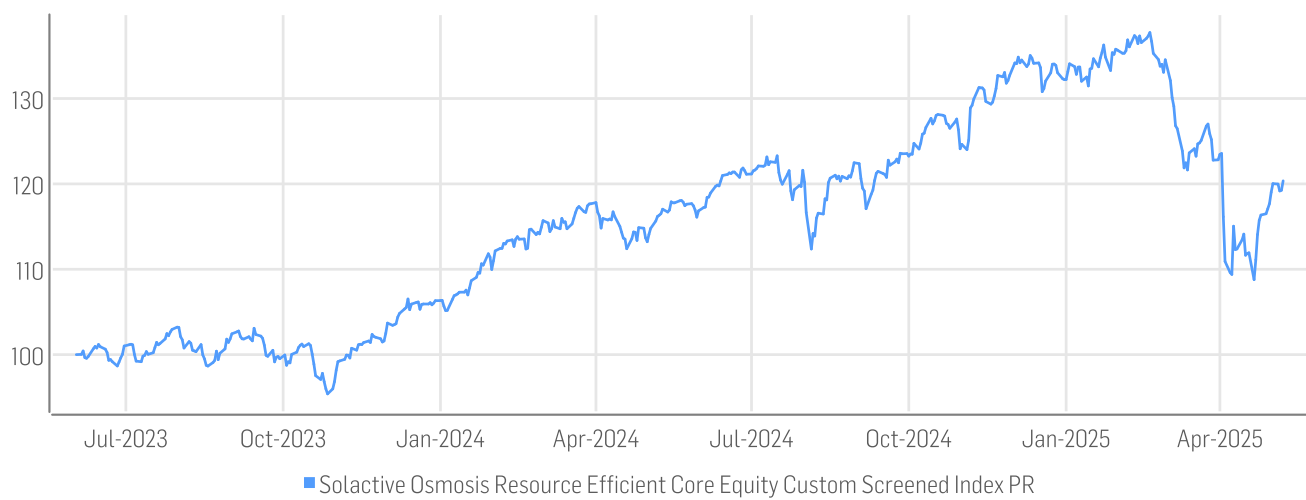
# FACTSHEET - AS OF 08-May-2025

## Solactive Osmosis Resource Efficient Core Equity Custom Screened Index PR

### DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Custom Screened Index aims to represent Developed Markets 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 Price Return Index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJRH	Base Value / Base Date	100 Points / 02.06.2023
Bloomberg / Reuters	/ .SOCORCSP	Last Price	120.36
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 02.06.2023
Index Members	593		

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.03%	-11.53%	-7.37%	3.14%	-8.96%	20.36%
Performance (p.a.)						10.06%
Volatility (p.a.)	26.09%	24.88%	19.35%	16.60%	21.82%	13.70%
High	120.36	137.73	137.73	137.73	137.73	137.73
Low	108.78	108.78	108.78	108.78	108.78	95.40
Sharpe Ratio*	8.35	-1.66	-0.86	0.06	-1.18	0.58
Max. Drawdown	-5.45%	-21.02%	-21.02%	-21.02%	-21.02%	-21.02%
VaR 95 \ 99				-28.4% \ -59.5%		-19.1% \ -38.4%
CVaR 95 \ 99				-46.3% \ -85.7%		-34.4% \ -64.7%

\* 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).

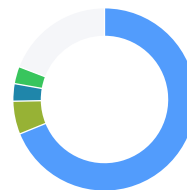
### COMPOSITION BY CURRENCIES

- USD 71.6%
- EUR 8.7%
- JPY 5.9%
- GBp 3.4%
- Others 10.4%



### COMPOSITION BY COUNTRIES

- US 68.8%
- JP 5.9%
- CA 3.1%
- GB 3.1%
- Others 19.2%



### TOP COMPONENTS AS OF 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.17%
APPLE INC	AAPL UW Equity	US	USD	5.10%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.94%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.89%
META PLATFORMS INC	META UW Equity	US	USD	2.40%
BROADCOM INC	AVGO UW Equity	US	USD	1.52%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.24%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.21%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.19%
INTUIT INC	INTU UW Equity	US	USD	1.11%

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