

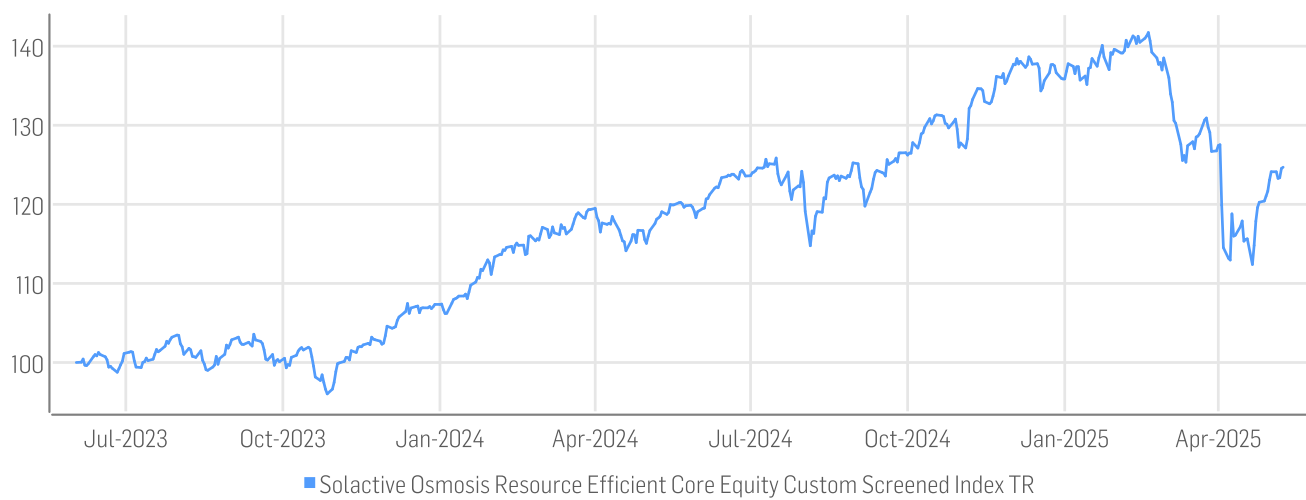
# FACTSHEET - AS OF 09-May-2025

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

### 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 Total Return Index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SLOJRK       | Base Value / Base Date | 100 Points / 02.06.2023                     |
| Bloomberg / Reuters | / .SOCORCSG  | Last Price             | 124.70                                      |
| Index Calculator    | Solactive AG | Dividends              | Reinvested                                  |
| Index Type          | 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       | 593          |                        |   |

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### STATISTICS

| EUR                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance        | 4.96%  | -10.88% | -6.42%  | 4.80%           | -8.21%  | 24.70%          |
| Performance (p.a.) |        |         |         |                 |         | 12.08%          |
| Volatility (p.a.)  | 26.01% | 24.85%  | 19.25%  | 16.59%          | 21.68%  | 13.69%          |
| High               | 124.70 | 141.73  | 141.73  | 141.73          | 141.73  | 141.73          |
| Low                | 112.39 | 112.39  | 112.39  | 112.39          | 112.39  | 96.03           |
| Sharpe Ratio*      | 3.01   | -1.59   | -0.77   | 0.16            | -1.09   | 0.72            |
| Max. Drawdown      | -5.39% | -20.70% | -20.70% | -20.70%         | -20.70% | -20.70%         |
| VaR 95 \ 99        |        |         |         | -28.3% \ -59.4% |         | -19.0% \ -38.1% |
| CVaR 95 \ 99       |        |         |         | -46.1% \ -85.5% |         | -34.3% \ -64.6% |

\* 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).

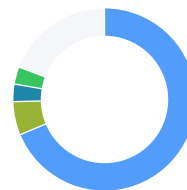
### COMPOSITION BY CURRENCIES

- USD 71.5%
- EUR 8.7%
- JPY 5.9%
- GBp 3.4%
- Others 10.4%



### COMPOSITION BY COUNTRIES

- US 68.7%
- JP 5.9%
- CA 3.1%
- GB 3.1%
- Others 19.2%



### TOP COMPONENTS AS OF 09-May-2025

| Company               | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP           | NVDA UW Equity  | US      | USD      | 5.14%            |
| APPLE INC             | AAPL UW Equity  | US      | USD      | 5.12%            |
| MICROSOFT CORP        | MSFT UW Equity  | US      | USD      | 4.94%            |
| AMAZON.COM INC        | AMZN UW Equity  | US      | USD      | 2.90%            |
| META PLATFORMS INC    | META UW Equity  | US      | USD      | 2.38%            |
| BROADCOM INC          | AVGO UW Equity  | US      | USD      | 1.52%            |
| ALPHABET INC C-SHARES | GOOG UW Equity  | US      | USD      | 1.23%            |
| JPMORGAN CHASE & CO   | JPM UN Equity   | US      | USD      | 1.19%            |
| ALPHABET INC-CL A     | GOOGL UW Equity | US      | USD      | 1.19%            |
| INTUIT INC            | INTU UW Equity  | US      | USD      | 1.11%            |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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