

# 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	116.72
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		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.95%	4.57%	21.55%		8.74%	16.72%
Performance (p.a.)						18.73%
Volatility (p.a.)	11.61%	10.86%	9.62%		10.16%	9.81%
High	119.49	119.49	119.49		119.49	119.49
Low	114.12	111.13	96.63		106.19	96.03
Sharpe Ratio*	-2.17	1.47	4.64		2.50	1.51
Max. Drawdown	-4.49%	-4.49%	-4.49%		-4.49%	-7.29%
VaR 95 \ 99						-16.6% \ -20.6%
CVaR 95 \ 99						-19.3% \ -21.7%

\* 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).

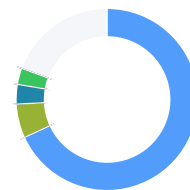
## COMPOSITION BY CURRENCIES

- USD 71.0%
- EUR 9.1%
- JPY 6.0%
- GBP 3.6%
- Others 10.2%



## COMPOSITION BY COUNTRIES

- US 68.1%
- JP 6.0%
- GB 3.5%
- CH 2.9%
- Others 19.4%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.93%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.72%
NVIDIA CORP	NVDA UW Equity	US	USD	4.32%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.76%
META PLATFORMS INC	META UW Equity	US	USD	2.15%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.92%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.55%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.42%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.39%
INTUIT COM	INTU UW Equity	US	USD	1.28%

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