

## 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	127.02
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	592		

FACTSHEET - AS OF 18-Mar-2025  
Solactive Osmosis Resource Efficient Core Equity Custom Screened Index TR

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.59%	-5.45%	1.09%	6.80%	-6.50%	27.02%
Performance (p.a.)						14.27%
Volatility (p.a.)	15.51%	13.76%	12.68%	12.74%	13.75%	11.44%
High	141.73	141.73	141.73	141.73	141.73	141.73
Low	125.33	125.33	125.06	114.12	125.33	96.03
Sharpe Ratio*	-4.71	-1.65	-0.02	0.35	-2.16	1.04
Max. Drawdown	-11.57%	-11.57%	-11.57%	-11.57%	-11.57%	-11.57%
VaR 95 \ 99				-22.8% \ -33.8%		-18.5% \ -31.3%
CVaR 95 \ 99				-32.8% \ -53.5%		-26.7% \ -43.4%

\* 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).

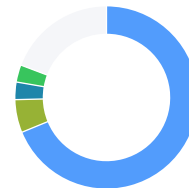
## COMPOSITION BY CURRENCIES

- USD 71.6%
- EUR 8.8%
- JPY 5.8%
- GBp 3.4%
- Others 10.3%



## COMPOSITION BY COUNTRIES

- US 68.8%
- JP 5.8%
- GB 3.1%
- CH 3.0%
- Others 19.2%



## TOP COMPONENTS AS OF 18-Mar-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.53%
NVIDIA CORP	NVDA UW Equity	US	USD	5.13%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.35%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.92%
META PLATFORMS INC	META UW Equity	US	USD	2.36%
BROADCOM INC	AVGO UW Equity	US	USD	1.39%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.30%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.27%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.11%
INTUIT INC	INTU UW Equity	US	USD	1.02%

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