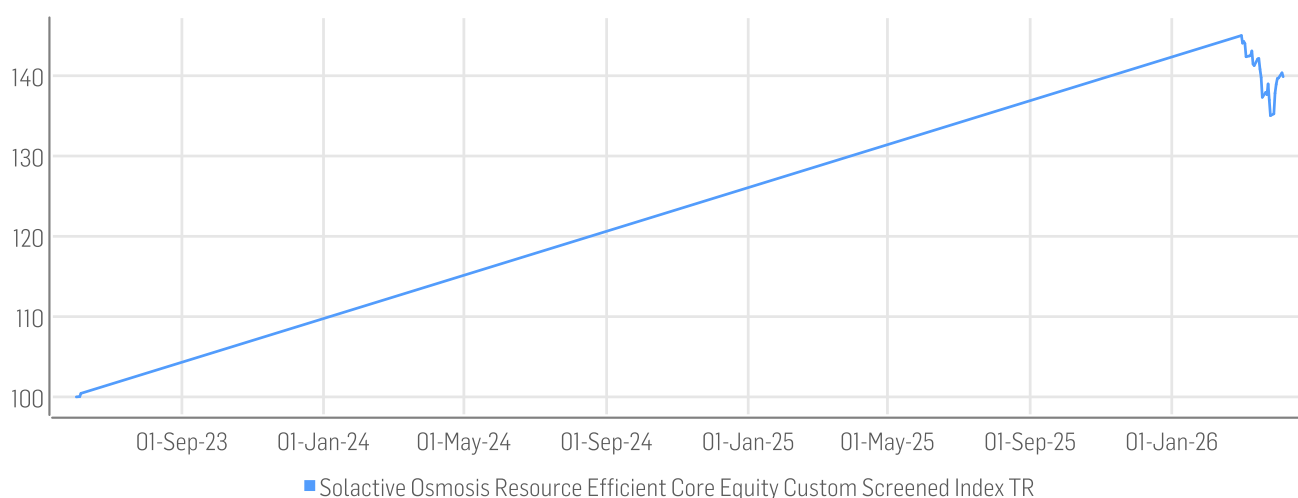


# Solactive Osmosis Resource Efficient Core Equity Custom Screened Index TR

## 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	139.88
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	759		

FACTSHEET - AS OF 07-Apr-2026  
Solactive Osmosis Resource Efficient Core Equity Custom Screened Index TR

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.75%	39.26%	39.26%	39.26%	39.26%	39.88%
Performance (p.a.)						12.51%
Volatility (p.a.)	14.03%	113.38%	113.38%	113.38%	113.38%	109.34%
High	143.09	145.01	145.01	145.01	145.01	145.01
Low	135.03	135.03	135.03	135.03	135.03	100.00
Sharpe Ratio*	-1.51	2.48	0.83	0.34	2.17	0.10
Max. Drawdown	-5.63%	-6.88%	-6.88%	-6.88%	-6.88%	-6.88%
VaR 95 \ 99				-22.9% \ -28.3%		-22.9% \ -28.3%
CVaR 95 \ 99						

\* 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).

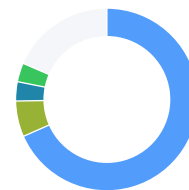
## COMPOSITION BY CURRENCIES

- USD 71.0%
- EUR 8.9%
- JPY 6.3%
- CAD 3.4%
- Others 10.4%



## COMPOSITION BY COUNTRIES

- US 68.4%
- JP 6.3%
- CA 3.4%
- GB 3.4%
- Others 18.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.42%
APPLE INC	AAPL UW Equity	US	USD	5.32%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.23%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.86%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.48%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.82%
META PLATFORMS INC	META UW Equity	US	USD	1.75%
BROADCOM INC	AVGO UW Equity	US	USD	1.74%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.12%
ASML HOLDING NV	ASML NA Equity	NL	EUR	0.94%

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