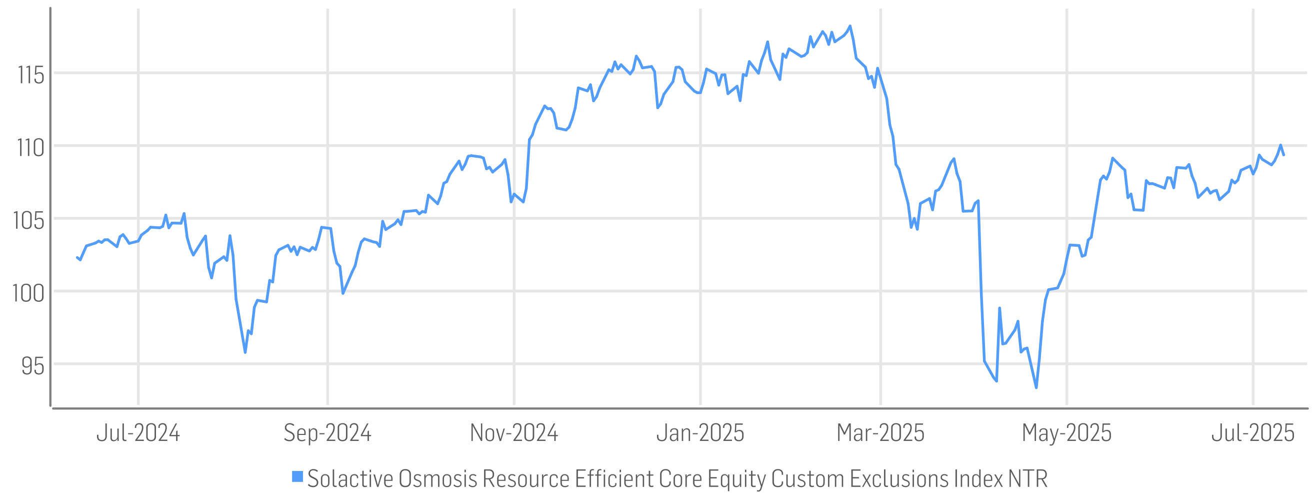
FACTSHEET - AS OF 11-Jul-2025

Solactive Osmosis Resource Efficient Core Equity Custom Exclusions Index NTR

DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Custom Exclusions Index NTR aims to track the performance of securities assigned to multiple Developed Market regions and operating in accordance with certain market standards on ESG screens. The Index excludes companies that are tobacco companies and those that breach the UN Global Compact Principles. At the same time the Index targets companies that are efficient in their productive use of resources, which translates into reduced carbon emissions, water consumption and waste generation, relative to economic output. The strategy aims at delivering a reduction in carbon, water and waste intensity. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MWD	Base Value / Base Date	100 Points / 10.06.2024
Bloomberg / Reuters	/ .SOCORCEN	Last Price	109.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.06.2024
Index Members	644		

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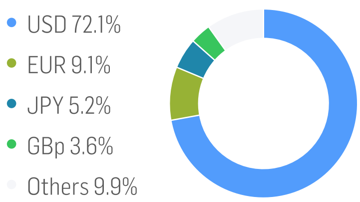
STATISTICS

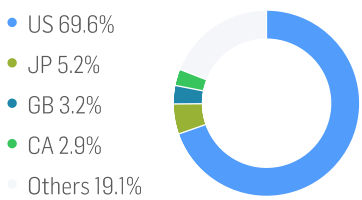
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.34%	13.42%	-3.71%	3.82%	-3.76%	6.89%
Performance (p.a.)						6.35%
Volatility (p.a.)	8.25%	15.61%	20.23%	17.57%	19.71%	16.88%
High	110.03	110.03	118.21	118.21	118.21	118.21
Low	106.28	93.36	93.36	93.36	93.36	93.36
Sharpe Ratio*	1.90	4.15	-0.46	0.11	-0.45	0.26
Max. Drawdown	-1.51%	-4.66%	-21.03%	-21.03%	-21.03%	-21.03%
VaR 95 \ 99				-29.0% \ -59.4%		-28.0% \ -59.4%
CVaR 95 \ 99				-47.0% \ -87.0%		-44.4% \ -87.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.35%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.00%
APPLE INC	AAPL UW Equity	US	USD	4.78%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.93%
META PLATFORMS INC	META UW Equity	US	USD	2.57%
BROADCOM INC	AVGO UW Equity	US	USD	1.78%
TESLA INC	TSLA UW Equity	US	USD	1.31%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.26%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.18%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.18%

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