

## FACTSHEET - AS OF 22-Feb-2024

# Concinnity Multi-stakeholder Operating System (MsOS) Leaders Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEAC2 / SLOEAC	Base Value / Base Date	100 Points / 31.10.2016
Bloomberg / Reuters	MSOSTR Index / .MSOSTR	Last Price	275.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00 am to 16:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.10.2021
Index Members	86		

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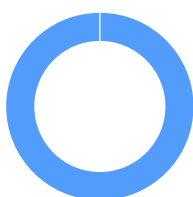
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.36%	11.62%	15.01%	24.68%	6.43%	175.07%
Performance (p.a.)						14.85%
Volatility (p.a.)	13.02%	10.59%	12.11%	12.34%	11.78%	18.64%
High	275.07	275.07	275.07	275.07	275.07	275.07
Low	263.57	245.56	223.16	213.34	254.41	97.85
Sharpe Ratio*	4.83	4.81	2.27	1.60	3.90	0.51
Max. Drawdown	-1.63%	-1.78%	-9.07%	-10.41%	-1.63%	-32.44%
VaR 95 \ 99				-21.2% \ -28.1%		-27.5% \ -55.9%
CVaR 95 \ 99				-25.5% \ -29.1%		-46.5% \ -82.0%

\* 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).

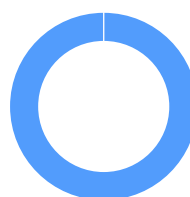
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.77%
APPLE INC	AAPL UW Equity	US	USD	6.59%
NVIDIA CORP	NVDA UW Equity	US	USD	5.07%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.10%
META PLATFORMS INC	META UW Equity	US	USD	2.77%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.66%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.95%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.83%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.68%
HOME DEPOT INC	HD UN Equity	US	USD	1.59%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.52%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.39%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	1.30%

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Company	Ticker	Country	Currency	Index Weight (%)
SALESFORCE INC	CRM UN Equity	US	USD	1.29%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	1.26%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	1.20%
CUMMINS INC	CMI UN Equity	US	USD	1.18%
WW GRAINGER INC	GWV UN Equity	US	USD	1.18%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	1.17%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.17%
PFIZER INC	PFE UN Equity	US	USD	1.17%
THE CIGNA GROUP	CI UN Equity	US	USD	1.17%
AMGEN INC	AMGN UN Equity	US	USD	1.13%
CITIGROUP INC	C UN Equity	US	USD	1.13%
DEERE & CO	DE UN Equity	US	USD	1.13%
CVS HEALTH CORP	CVS UN Equity	US	USD	1.09%
ADOBE INC	ADBE UN Equity	US	USD	1.09%
MORGAN STANLEY	MS UN Equity	US	USD	1.08%
COSTCO WHOLESALE CORP	COST UN Equity	US	USD	1.07%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	1.06%
DANAHER CORP	DHR UN Equity	US	USD	1.04%
INTUIT COM	INTU UN Equity	US	USD	1.02%
CISCO SYSTEMS INC	CSCO UN Equity	US	USD	1.02%
TRAVELERS COS INC/THE	TRV UN Equity	US	USD	1.00%
ADVANCED MICRO DEVICES	AMD UN Equity	US	USD	0.99%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	0.99%
ROBERT HALF INTL.	RHI UN Equity	US	USD	0.98%
QUALCOMM INC	QCOM UN Equity	US	USD	0.97%
LULULEMON ATHLETICA INC	LULU UN Equity	US	USD	0.96%
SERVICENOW INC	NOW UN Equity	US	USD	0.95%
CONOCOPHILLIPS	COP UN Equity	US	USD	0.94%
AGILENT TECHNOLOGIES INC	A UN Equity	US	USD	0.93%
STARBUCKS CORP	SBUX UN Equity	US	USD	0.92%
PRINCIPAL FINANCIAL GROUP INC	PFG UN Equity	US	USD	0.89%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.87%
HUMANA INC	HUM UN Equity	US	USD	0.86%
EQUINIX INC	EQIX UN Equity	US	USD	0.86%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	0.84%
PEPSICO INC	PEP UN Equity	US	USD	0.84%
MARRIOTT INTERNATIONAL -CL A	MAR UN Equity	US	USD	0.80%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	0.80%
NETFLIX INC	NFLX UN Equity	US	USD	0.79%
ONEOK INC	OKE UN Equity	US	USD	0.76%
EXELON CORP	EXC UN Equity	US	USD	0.76%
SEMPRA ENERGY	SRE UN Equity	US	USD	0.76%
YUM! BRANDS	YUM UN Equity	US	USD	0.76%
APPLIED MATERIALS INC	AMAT UN Equity	US	USD	0.76%

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Company	Ticker	Country	Currency	Index Weight (%)
HESS CORP	HES UN Equity	US	USD	0.75%
CAPITAL ONE FINL.	COF UN Equity	US	USD	0.74%
CBRE GROUP INC	CBRE UN Equity	US	USD	0.70%
NEWMONT CORP	NEM UN Equity	US	USD	0.70%
PULTE GROUP INC	PHM UN Equity	US	USD	0.70%
METLIFE INC	MET UN Equity	US	USD	0.69%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	0.68%
HOST HOTELS & RESORTS INC	HST UW Equity	US	USD	0.67%
LEAR CORP	LEA UN Equity	US	USD	0.65%
JONES LANG LASALLE INC	JLL UN Equity	US	USD	0.64%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	0.64%
HP INC	HPQ UN Equity	US	USD	0.63%
REGENCY CENTERS CORP	REG UW Equity	US	USD	0.61%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	0.61%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	0.61%
BORGWARNER INC	BWA UN Equity	US	USD	0.59%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	0.58%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	0.54%
AUTODESK INC	ADSK UW Equity	US	USD	0.47%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.47%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.46%
ALBEMARLE CORP	ALB UN Equity	US	USD	0.46%
TARGET CORP	TGT UN Equity	US	USD	0.46%
T-MOBILE US INC	TMUS UW Equity	US	USD	0.43%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	0.41%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	0.37%
WORKDAY INC	WDAY UW Equity	US	USD	0.35%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	0.32%
INTERPUBLIC GROUP OF COS INC	IPG UN Equity	US	USD	0.25%

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