

FACTSHEET – January 26, 2022

Solactive Artificial Intelligence Merged Series 8 ER Index

DESCRIPTION

The Solactive Artificial Intelligence Merged Series 8 ER Index (the "Index"):

- Provides exposure to stocks of certain companies concentrated in the technology sector that may benefit from the development of "Artificial Intelligence". For purposes of the Index, Artificial Intelligence is the ability of a machine to perform cognitive tasks typically associated with human brains, such as perception, reasoning, learning, interacting with the environment and problem solving.
- Is calculated on an excess return basis by measuring the extent to which (a) the stocks and any money market position outperform (b) 3-month USD LIBOR plus 0.75% per annum (accruing daily).
 - The money market position reflects the returns accruing on a hypothetical cash investment in a notional money market account denominated in U.S. dollars that accrues interest at the notional interest rate, which is equal to 3-month USD LIBOR.
- Applies a daily volatility control:
 - Volatility cap: 8%. It is measured on a daily basis by calculating the realized volatility of the stocks for a 20 index business day look back period. The Index is rebalanced by ratably reallocating all or a portion of the exposure to the stocks in the Index to the money market position sufficient to reduce the realized volatility for such period to the volatility cap.

Note Regarding the June 2020 Transition

- The Index will track the Motif Capital Artificial Intelligence 8 ER Index (the "Terminating Index") through June 23, 2020. The Terminating Index will cease to be published after June 23, 2020.
- From June 24, 2020, the Index will be calculated, administered and published using a methodology that is substantively the same as the Solactive Artificial Intelligence 8 ER Index, except that the closing level of the Index on June 23, 2020 will have been set to equal the closing level of the Terminating Index on June 23, 2020.
- Differences in methodology between the Terminating Index and the Index will cause the composition of the Index on and after June 24, 2020 to differ from the composition of the Terminating Index had the latter index not been discontinued. Although the theme and main characteristics of the Index and the Terminating Index have similarities, they are not identical. The Index is a different index than the Terminating Index. For example, the Index uses algorithms and methods developed by Solactive to select and weigh component stocks and not the ones developed by the sponsor of the Terminating Index. While some stocks will be common to both indices, some stocks will not be the same.
- Past performance of the Terminating Index is not necessarily indicative of the future performance of the Index.

HISTORICAL PERFORMANCE



* Levels to the left of the vertical red line are closing levels of the Terminating Index. Levels on and to the right of the vertical red line are closing levels of the Index using its own methodology. The Index is a different index than the Terminating Index and past performance of the Terminating Index is not indicative of the future performance of the Index. Past performance is no guarantee of future results and may be lower or higher than current performance.

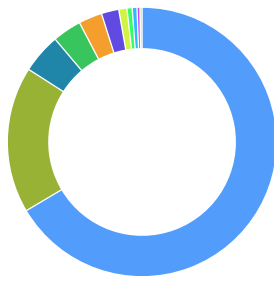
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CHARACTERISTICS

ISIN / WKN	DE000SLOASH1 / SLOASH	Base Value / Base Date	118.49 Points / October 30, 2018
Ticker / RIC	SOLAITMS Index / .SOLAITMS	Last Price	137.51
Index Sponsor	Solactive AG	52W High	151.90
Index Type	Excess Return	52W Low	137.51
Index Currency	USD	Calculation	03:30pm to 10:50pm (CET), every 15 seconds
Index Members	65		

COMPOSITION OF STOCKS BY INDUSTRY GROUP AS OF JANUARY 26, 2022*



- Software & IT Services 66.5%
- Semiconductors & Semiconductor Equipment 17.6%
- Technology 4.8%
- Biotechnology & Medical Research 3.5%
- Computers, Phones & Household Electronics 2.8%
- Food & Drug Retailing 2.1%
- Communications & Networking 1.0%
- Automobiles & Auto Parts 0.6%
- Business Services 0.6%
- Consumer Non-Cyclicals 0.4%
- Finance 0.2%

* Composition of Stocks by Industry Group is in Technology. The industry groups referenced above are categorized in the technology sector. Industry group percentages relate only to the stocks that comprise the Index. The percentages above sum to 100% regardless of whether a portion of the Index has been allocated to the money market position. Historically, a very significant portion of the Index consistently has been allocated to the money market position.

TOP COMPONENTS AS OF JANUARY 26, 2022¹

Ticker	Currency	Country	Company	Index Weight (%)
			Money Market Position	71.08%
NVDA	USD	US	NVIDIA CORP	2.09%
GOOGL	USD	US	ALPHABET INC-CL A	1.77%
ADBE	USD	US	ADOBE INC	1.56%
MA	USD	US	MASTERCARD INC-CLASS A	1.47%
MSFT	USD	US	MICROSOFT CORP	1.24%
QCOM	USD	US	QUALCOMM INC	1.09%
INTC	USD	US	INTEL CORP	1.08%
V	USD	US	VISA INC-CLASS A SHARES	1.01%
BIDU	USD	KY	BAIDU INC - SPON ADR	0.92%
BABA	USD	KY	ALIBABA GROUP HOLDING-SP ADR	0.91%

¹ From and including June 24, 2020, the Index will be rebalanced over a five-day rebalancing period based on new target weights selected in accordance with the Index. Differences in methodology between the Terminating Index and the Index will cause the composition of the Index on and after June 24, 2020 to differ from the composition of the Terminating Index had the latter index not been discontinued.

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PERFORMANCE^{1,5}

AS OF JANUARY 26, 2022	Index
Effective Performance (1M)	-4.43%
Effective Performance (6M) ¹	-5.98%
Effective Performance (1Y) ¹	-6.77%
Annualized Performance (since October 2018) ²	4.70%
Annualized Volatility (since October 2018) ²	9.08%
Return over risk (since October 2018) ³	0.52
Maximum Drawdown (since October 2018) ⁴	9.47%

DETAILED HISTORICAL MONTHLY PERFORMANCE⁵

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2022	-4.42%												-4.42%
2021	0.75%	1.90%	-1.11%	0.36%	-1.52%	2.96%	-1.75%	1.13%	-3.13%	2.62%	-1.59%	-0.62%	-0.22%
2020	1.45%	-0.82%	-3.44%	1.39%	2.53%	1.79%	2.20%	3.16%	-2.34%	-1.02%	5.22%	3.62%	14.23%
2019	2.62%	2.44%	0.87%	2.20%	-5.42%	2.11%	1.24%	-2.37%	-1.22%	1.33%	2.51%	1.73%	7.99%
2018										0.62%	0.25%	-2.22%	-1.36%

¹ Past performance is no guarantee of future results and may be lower or higher than current performance.

² Calculated on an annualized basis since October 30, 2018.

³ Calculated by dividing the annualized performance by the annualized volatility since October 30, 2018.

⁴ The largest percentage decline in the Index level from any previously occurring level since October 30, 2018.

⁵ Data prior to June 24, 2020 reflects closing levels of the Terminating Index. Data from and including June 24, 2020 reflects closing levels of the Index using its own methodology. The Index is a different index than the Terminating Index and past performance of the Terminating Index is not indicative of the future performance of the Index. Past performance is no guarantee of future results and may be lower or higher, perhaps materially, than current performance.

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MONEY MARKET POSITION AND TOP 10 STOCKS FOR EACH MONTH AS OF THE LAST INDEX PUBLICATION DAY OF EACH MONTH*

- Stocks and target weights are rebalanced once a year.
- Volatility control is applied daily, which may result in a rebalancing into the money market position.
- The average weight of the money market position is shown for each month.
- The top constituent stocks for each month are identified based on their actual weight in the Index as of the last Index publication date for such month. Each weight below is the average weight of such top constituent stock for such month.

Money Market Position	NVDA	GOOGL	ADBE	MA	BABA	MSFT	V	INTC	YNDX	BIDU	PDD	OCOM	NUAN	AMBA	PINS	IBM	NOW	NTESS	JD	ORCL	SAP
Oct-2021	60.8%	5.7%	5.5%	5.4%	4.2%	3.7%	3.6%	3.1%	3.1%	3.0%	2.9%	-	-	-	-	-	-	-	-	-	-
Sep-2021	45.9%	5.7%	5.5%	5.6%	4.2%	3.6%	3.5%	3.1%	3.2%	3.1%	2.8%	-	-	-	-	-	-	-	-	-	-
Aug-2021	49.0%	5.4%	5.4%	5.7%	4.4%	4.1%	3.5%	3.3%	3.2%	-	2.7%	-	2.7%	-	-	-	-	-	-	-	-
Jul-2021	37.0%	5.1%	5.0%	5.3%	4.6%	4.6%	3.3%	3.3%	3.2%	2.7%	3.1%	-	-	-	-	-	-	-	-	-	-
Jun-2021	51.5%	4.6%	4.6%	3.1%	3.0%	-	3.3%	-	2.4%	-	2.3%	2.5%	-	-	-	2.1%	-	-	-	2.2%	-
May-2021	60.1%	3.9%	4.6%	2.8%	3.0%	-	3.4%	-	2.4%	-	2.3%	2.6%	-	-	-	-	-	-	2.3%	2.6%	-
Apr-2021	68.4%	3.8%	4.3%	2.7%	3.0%	-	3.3%	-	2.5%	-	2.5%	2.7%	-	-	-	2.4%	-	-	-	2.3%	-
Mar-2021	76.4%	3.3%	4.0%	2.5%	2.9%	-	3.1%	-	2.6%	-	3.0%	3.0%	-	-	-	2.2%	-	-	2.6%	-	-
Feb-2021	64.8%	3.4%	3.7%	2.5%	2.6%	-	2.9%	-	2.3%	-	3.3%	3.5%	-	-	-	2.3%	-	-	2.8%	-	-
Jan-2021	53.4%	3.4%	3.5%	2.6%	2.7%	-	2.9%	-	2.2%	-	2.8%	3.4%	-	-	-	2.2%	-	-	2.8%	-	-
Dec-2020	53.1%	3.6%	3.7%	2.9%	2.9%	-	3.1%	-	2.1%	-	2.2%	3.2%	-	-	-	2.3%	-	-	2.7%	-	-
Nov-2020	70.1%	4.0%	4.0%	3.0%	3.1%	-	3.3%	-	2.2%	-	-	2.9%	-	-	-	2.3%	-	-	3.1%	2.1%	-
Oct-2020	63.3%	4.3%	3.7%	3.3%	3.3%	-	3.5%	-	2.5%	-	-	2.1%	-	-	-	-	-	2.1%	3.0%	2.3%	-

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Money Market Position	NVDA	GOOGL	ADBE	MA	BABA	MSFT	V	INTC	YNDX	BIDU	PDD	OOM	NUAN	AMBA	PINS	IBM	NOW	NTES	JD	ORCL	SAP
Sep-2020	66.9%	4.2%	3.8%	3.5%	3.5%	-	3.5%	-	2.6%	-	2.1%	-	-	-	-	-	-	2.2%	3.0%	2.4%	-
Aug-2020	60.1%	4.0%	3.9%	3.3%	3.5%	-	3.6%	-	2.5%	-	2.3%	-	-	-	-	-	-	2.2%	2.7%	2.2%	-
Jul-2020	66.5%	3.6%	4.0%	3.4%	3.4%	-	3.7%	-	3.1%	-	2.4%	-	-	-	-	-	-	2.3%	2.6%	2.4%	-
Jun-2020	70.7%	4.5%	4.3%	3.4%	3.2%	3.5%	4.4%	2.3%	3.4%	-	5.2%	-	-	-	-	-	-	-	3.1%	-	-
May-2020	76.9%	6.5%	2.7%	3.2%	2.6%	3.6%	3.3%	-	5.3%	3.8%	6.9%	-	-	-	-	-	-	-	3.2%	-	-
Apr-2020	87.9%	6.2%	2.7%	3.1%	2.6%	4.0%	3.4%	-	5.7%	4.2%	5.8%	-	-	-	-	-	-	-	3.2%	-	-
Mar-2020	83.3%	5.7%	2.8%	3.3%	2.8%	4.1%	3.2%	-	5.4%	4.5%	4.9%	-	-	-	-	-	-	-	3.2%	-	-
Feb-2020	58.1%	5.2%	2.8%	3.0%	2.9%	3.7%	3.1%	-	5.4%	4.7%	4.1%	-	-	-	-	-	-	-	2.6%	-	-
Jan-2020	39.0%	4.8%	2.8%	2.9%	2.8%	3.8%	2.9%	-	5.3%	4.9%	4.5%	-	-	-	-	-	-	-	2.5%	-	-
Dec-2019	40.9%	4.7%	2.8%	2.8%	2.8%	3.8%	2.9%	-	5.3%	4.7%	4.6%	-	-	-	-	-	-	-	2.4%	-	-
Nov-2019	47.1%	4.5%	2.8%	2.7%	2.8%	3.6%	2.8%	-	5.4%	4.6%	5.0%	-	-	2.3%	-	-	-	-	-	-	-
Oct-2019	57.0%	4.3%	2.8%	2.7%	2.8%	3.5%	2.8%	-	5.2%	4.4%	4.7%	-	-	2.4%	-	-	-	-	-	-	-
Sep-2019	61.9%	4.0%	2.7%	2.7%	2.8%	3.5%	2.8%	-	5.0%	4.4%	4.5%	-	-	2.8%	-	-	-	-	-	-	-
Aug-2019	57.7%	3.7%	2.7%	2.9%	2.9%	3.4%	2.8%	-	4.7%	4.4%	3.6%	-	-	-	-	-	-	-	2.2%	-	-
Jul-2019	37.6%	3.7%	2.5%	3.0%	2.8%	3.5%	2.8%	-	4.8%	4.7%	2.5%	-	-	-	-	-	-	-	-	-	2.4%
Jun-2019	62.4%	3.0%	2.6%	4.1%	3.3%	3.3%	3.7%	-	3.1%	-	-	-	2.8%	-	-	2.9%	-	-	-	-	3.4%
May-2019	42.9%	3.2%	2.8%	4.0%	3.2%	3.4%	3.5%	-	3.0%	-	-	-	3.0%	-	-	2.9%	-	-	-	-	3.3%
Apr-2019	49.0%	3.6%	2.9%	3.8%	2.9%	3.6%	3.3%	-	3.5%	3.2%	-	-	-	-	-	3.0%	-	-	-	-	2.9%
Mar-2019	39.8%	3.4%	2.9%	3.8%	2.9%	3.7%	3.3%	-	3.5%	3.3%	-	-	-	-	-	3.0%	-	-	-	-	2.9%
Feb-2019	57.6%	3.2%	-	3.9%	2.9%	3.6%	3.1%	-	3.4%	3.4%	-	-	2.9%	-	-	3.1%	-	-	-	-	2.9%

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Money Market Position	NVDA	GOOGL	ADBE	MA	BABA	MSFT	V	INTC	YNDX	BIDU	PDD	OCOM	NUAN	AMBA	PINS	IBM	NOW	NTESS	JD	ORCL	SAP
Jan-2019	76.4%	3.3%	3.0%	3.9%	-	3.5%	3.3%	-	3.5%	-	3.6%	-	2.9%	-	-	3.0%	-	-	-	-	3.0%
Dec-2018	75.9%	3.4%	3.0%	4.0%	-	3.5%	3.4%	-	3.5%	-	3.9%	-	2.9%	-	-	2.9%	-	-	-	-	3.1%
Nov-2018	76.9%	3.5%	2.7%	3.6%	-	3.3%	3.2%	-	3.2%	-	3.8%	-	3.0%	-	-	2.7%	-	-	-	-	2.9%
Oct-2018	54.3%	4.3%	2.9%	4.0%	-	3.1%	3.3%	-	3.3%	-	4.0%	-	3.2%	-	-	2.9%	-	-	-	-	3.1%

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COMPONENTS AS OF JANUARY 26, 2022

Ticker	Currency	Country	Company
			Money Market Position
NVDA UW Equity	USD	US	NVIDIA CORP
GOOGL UW Equity	USD	US	ALPHABET INC-CL A
ADBE UW Equity	USD	US	ADOBE INC
MA UN Equity	USD	US	MASTERCARD INC-CLASS A
MSFT UW Equity	USD	US	MICROSOFT CORP
QCOM UW Equity	USD	US	QUALCOMM INC
INTC UW Equity	USD	US	INTEL CORP
V UN Equity	USD	US	VISA INC-CLASS A SHARES
BIDU UW Equity	USD	KY	BAIDU INC - SPON ADR
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR
NUAN UW Equity	USD	US	NUANCE COMMUNICATIONS INC
NICE UW Equity	USD	IL	NICE LTD
FICO UN Equity	USD	US	FAIR ISAAC CORP
AMBA UW Equity	USD	KY	AMBARELLA INC
SYNA UW Equity	USD	US	SYNAPTICS INC
GLOB UN Equity	USD	LU	GLOBANT SA
YNDX UW Equity	USD	NL	YANDEX NV CLASS A
DDOG UW Equity	USD	US	DATADOG INC
DOX UW Equity	USD	GG	AMDOCS LTD
AZPN UW Equity	USD	US	ASPEN TECHNOLOGY INC
PDD UW Equity	USD	KY	PINDUODUO INC
CRWD UW Equity	USD	US	CROWDSTRIKE HOLDINGS INC
ZS UW Equity	USD	US	ZSCALER INC
LYFT UW Equity	USD	US	LYFT INC
VRNT UW Equity	USD	US	VERINT SYSTEMS INC
SPLK UW Equity	USD	US	SPLUNK INC
ENV UN Equity	USD	US	ENVESTNET INC
PSN UN Equity	USD	US	PARSONS CORP
DAVA UN Equity	USD	GB	ENDAVA PLC
BAH UN Equity	USD	US	BOOZ ALLEN HAMILTON HOLDING CORP
CHNG UW Equity	USD	US	CHANGE HEALTHCARE INC
EXTR UW Equity	USD	US	EXTREME NETWORKS INC
CRNC UW Equity	USD	US	CERENCE INC
AMSWA UW Equity	USD	US	AMERICAN SOFTWARE INC-CL A
OTEX UW Equity	USD	CA	OPEN TEXT CORP
PING UN Equity	USD	US	PING IDENTITY HOLDING CORP
PINS UN Equity	USD	US	PINTEREST INC

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Ticker	Currency	Country	Company
SSTK UN Equity	USD	US	SHUTTERSTOCK INC
ESTC UN Equity	USD	NL	ELASTIC NV
DOMO UQ Equity	USD	US	DOMO INC - CLASS B
CEVA UW Equity	USD	US	CEVA INC
DELL UN Equity	USD	US	DELL TECHNOLOGIES INC - C
VMW UN Equity	USD	US	VMWARE INC-CLASS A
CYBR UW Equity	USD	IL	CYBERARK SOFTWARE
MNDT UW Equity	USD	US	MANDIANT INC
LPSN UW Equity	USD	US	LIVEPERSON INC
VERI UQ Equity	USD	US	VERITONE INC
SPNS UW Equity	USD	CW	SAPIENS INTERNATIONAL CORP NV
BB UN Equity	USD	CA	BLACKBERRY LTD
PLAN UN Equity	USD	US	ANAPLAN INC
DAO UN Equity	USD	KY	YODAO INC
ATEN UN Equity	USD	US	A10 NETWORKS INC
CAN UQ Equity	USD	KY	CANAAN INC
COUP UW Equity	USD	US	COUPA SOFTWARE INC
STNE UW Equity	USD	KY	STONECO LTD
FVRR UN Equity	USD	IL	FIVERR INTERNATIONAL LTD
BZUN UW Equity	USD	KY	BAOZUN INC
FINV UN Equity	USD	KY	FINVOLUTION GROUP
IRBT UW Equity	USD	US	IROBOT CORP
QTWO UN Equity	USD	US	Q2 HOLDINGS INC
QD UN Equity	USD	KY	QUDIAN INC SPONSORED ADR CLASS A
FTCH UN Equity	USD	KY	FARFETCH LTD
OPRA UW Equity	USD	KY	OPERA LTD
OCFT UN Equity	USD	KY	ONECONNECT FINANCIAL TECHNOLOGY CO LTD
IQ UW Equity	USD	KY	IQIYI INC

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