

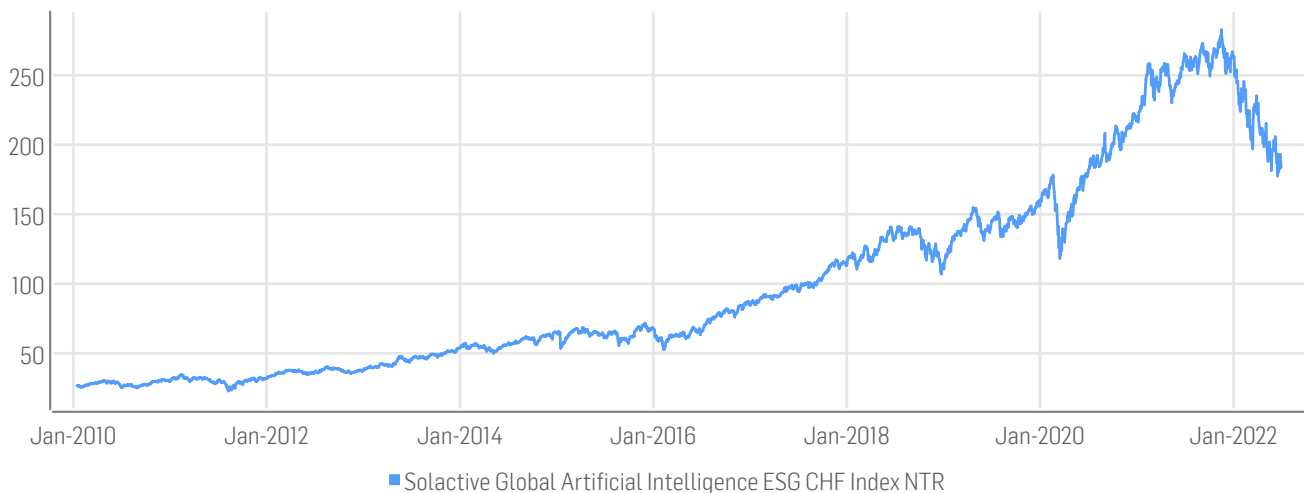
FACTSHEET - AS OF 30-Jun-2022

Solactive Global Artificial Intelligence ESG CHF Index NTR

DESCRIPTION

The Solactive Global Artificial Intelligence ESG CHF Index NTR aims to offer exposure to global Artificial Intelligence names, while satisfying ESG criteria and excluding companies with recent controversies. The index calculates as an NTR version in CHF.

HISTORICAL PERFORMANCE



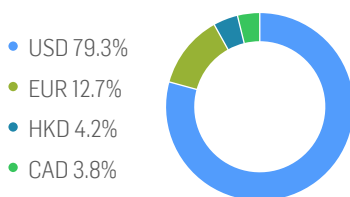
CHARACTERISTICS

ISIN / WKN	DE000SLOB8V1 / SLOB8V	Base Value / Base Date	100 Points / 14.07.2017
Bloomberg / Reuters	/ .SAIESGCN	Last Price	183.52
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	CHF	History	Available daily back to 15.01.2010
Index Members	27		

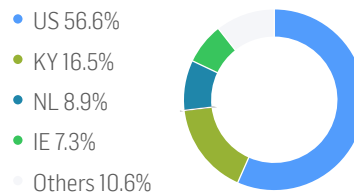
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.33%	-18.11%	-30.06%	-30.19%	-30.06%	83.52%
Performance (p.a.)						13.02%
Volatility (p.a.)	44.29%	40.52%	38.98%	31.04%	38.84%	26.03%
High	205.79	229.72	263.44	282.81	263.44	282.81
Low	177.57	177.57	177.57	177.57	177.57	97.26
Max. Drawdown	-13.71%	-22.70%	-32.60%	-37.21%	-32.60%	-37.21%
VaR 95 \ 99				-48.2% \ -78.8%		-44.4% \ -71.4%
CVaR 95 \ 99				-67.6% \ -107.9%		-63.2% \ -102.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Jun-2022

Company	Ticker	Country	Currency	Index Weight (%)
PROSUS NV	PRX NA Equity	NL	EUR	5.52%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	4.91%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	4.86%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.84%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.24%
WESTERN DIGITAL	WDC UW Equity	US	USD	4.18%
QUALCOMM INC	QCOM UW Equity	US	USD	4.13%
SERVICENOW INC	NOW UN Equity	US	USD	4.06%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	3.82%
SAP SE	SAP GY Equity	DE	EUR	3.74%

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The index is launched on 14-Jul-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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