

FACTSHEET - AS OF 19-Apr-2024

Solactive Global Artificial Intelligence Index 5% AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBRL3	Base Value / Base Date	100 Points / 14.07.2017
Bloomberg / Reuters	SOLAI5 Index/ .SOLAI5	Last Price	208.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.01.2010
Index Members	30		

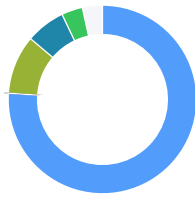
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.40%	0.26%	20.11%	38.50%	3.55%	108.20%
Performance (p.a.)						11.45%
Volatility (p.a.)	16.97%	19.17%	17.41%	18.45%	18.40%	25.06%
High	225.48	225.48	225.48	225.48	225.48	235.12
Low	208.20	208.10	169.77	150.32	195.04	94.08
Sharpe Ratio*	-3.13	-0.15	2.36	1.91	0.44	0.30
Max. Drawdown	-7.66%	-7.66%	-7.66%	-10.50%	-7.66%	-42.94%
VaR 95 \ 99				-30.1% \ -39.8%		-42.0% \ -67.6%
CVaR 95 \ 99				-36.2% \ -44.6%		-59.5% \ -92.0%

* 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 76.1%
- EUR 10.1%
- HKD 6.8%
- CAD 3.6%
- Others 3.4%



COMPOSITION BY COUNTRIES

- US 62.3%
- KY 10.3%
- IE 7.0%
- NL 6.7%
- Others 13.8%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	3.63%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	3.56%
ROPER TECHNOLOGIES INC	ROP UW Equity	US	USD	3.53%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	3.53%
PINDUODUO INC	PDD UW Equity	KY	USD	3.48%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.48%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.46%
PROSUS NV	PRX NA Equity	NL	EUR	3.45%
SAP SE	SAP GY Equity	DE	EUR	3.45%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	3.43%

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