

FACTSHEET - AS OF 08-Nov-2024

Solactive Global Artificial Intelligence ESG EUR Index NTR

DESCRIPTION

The Solactive Global Artificial Intelligence ESG EUR 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 EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBU31 / SLOBU3	Base Value / Base Date	100 Points / 14.07.2017
Bloomberg / Reuters	/ .SOAIESGN	Last Price	359.28
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 15.01.2010
Index Members	26		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.50%	13.28%	9.06%	32.93%	22.04%	259.28%
Performance (p.a.)						19.09%
Volatility (p.a.)	18.38%	18.22%	19.70%	18.40%	18.98%	24.38%
High	362.93	362.93	362.93	362.93	362.93	362.93
Low	343.25	311.24	302.75	270.28	285.84	94.36
Sharpe Ratio*	0.17	3.44	0.82	1.65	1.20	0.65
Max. Drawdown	-5.42%	-6.98%	-13.45%	-13.45%	-13.45%	-37.71%
VaR 95 \ 99				-31.9% \ -45.8%		-40.4% \ -64.5%
CVaR 95 \ 99				-42.9% \ -66.9%		-57.7% \ -87.9%

* 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 70.5%
- EUR 11.4%
- ZAR 3.9%
- CAD 3.8%
- Others 10.5%



COMPOSITION BY COUNTRIES

- US 55.9%
- KY 10.9%
- IE 7.4%
- NL 7.3%
- Others 18.5%



TOP COMPONENTS AS OF 08-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
INTEL CORP	INTC UW Equity	US	USD	4.47%
SALESFORCE INC	CRM UN Equity	US	USD	4.32%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.29%
SERVICENOW INC	NOW UN Equity	US	USD	4.20%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.17%
WORKDAY INC	WDAY UW Equity	US	USD	4.05%
SAP SE	SAP GY Equity	DE	EUR	4.02%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	4.02%
ROPER TECHNOLOGIES INC	ROP UW Equity	US	USD	3.95%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	3.89%

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