

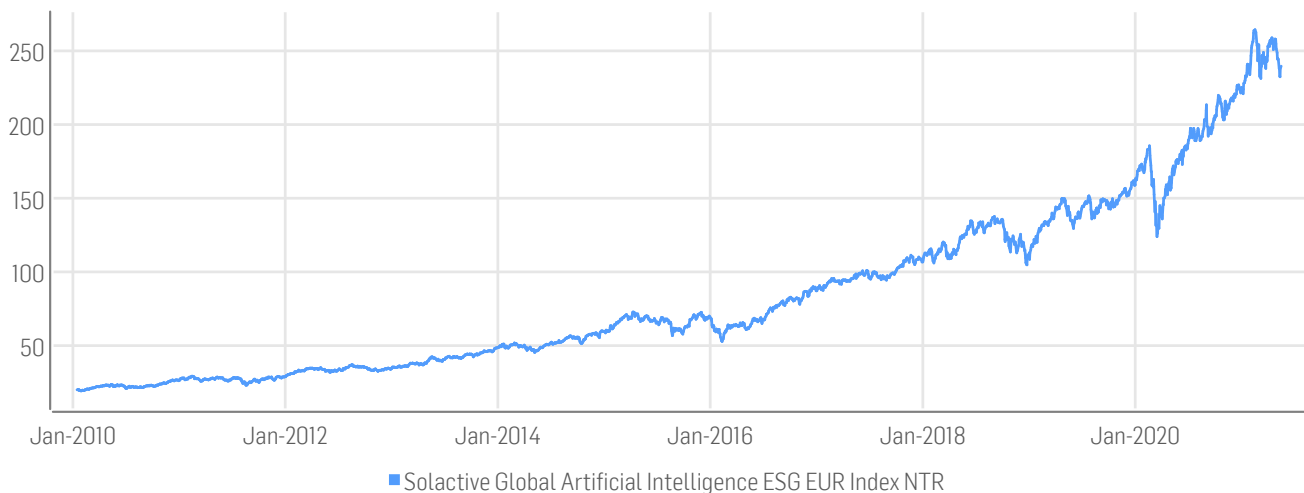
# FACTSHEET - AS OF 17-May-2021

## 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



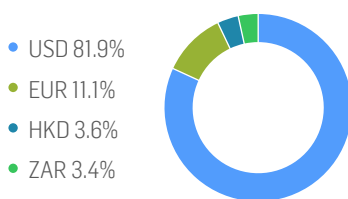
### CHARACTERISTICS

ISIN / WKN	DE000SLOBU31 / SLOBU3	Base Value / Base Date	100 Points / 14.07.2017
Bloomberg / Reuters	/ .SOAIESGN	Last Price	239.61
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	28		

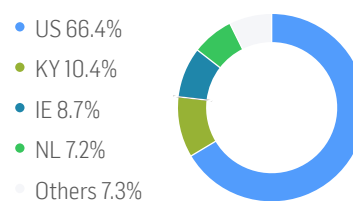
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.35%	-9.38%	13.51%	36.24%	6.43%	139.61%
Performance (p.a.)	-	-	-	-	-	25.54%
Volatility (p.a.)	19.67%	26.87%	22.09%	22.57%	24.58%	24.34%
High	258.07	264.41	264.41	264.41	264.41	264.41
Low	232.41	231.28	211.09	172.92	220.89	94.36
Sharpe Ratio	-3.05	-1.21	1.35	1.65	0.75	1.07
Max. Drawdown	-10.14%	-12.53%	-12.53%	-12.53%	-12.53%	-33.24%
VaR 95 \ 99				-41.0% \ -72.3%		-40.8% \ -65.5%
CVaR 95 \ 99				-55.4% \ -82.9%		-60.8% \ -99.2%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
SEAGATE TECHNOLOGY PLC	STX UW Equity	IE	USD	4.89%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	4.05%
NETAPP INC	NTAP UW Equity	US	USD	3.99%
WESTERN DIGITAL	WDC UW Equity	US	USD	3.94%
SAP SE	SAP GY Equity	DE	EUR	3.91%
ROPER TECHNOLOGIES INC	ROP UN Equity	US	USD	3.86%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.79%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	3.76%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.73%
EBAY INC	EBAY UW Equity	US	USD	3.71%

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