

# FACTSHEET - AS OF 20-Jun-2024

## Solactive Global Artificial Intelligence ESG EUR Index 5% AR

### DESCRIPTION

The Solactive Global Artificial Intelligence ESG EUR Index 5% AR aims to offer exposure to global Artificial Intelligence names, while satisfying ESG criteria and excluding companies with recent controversies. The index calculates as a PR version in EUR.. The index calculates as an AR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBU56 / SLOBU5	Base Value / Base Date	100 Points / 14.07.2017
Bloomberg / Reuters	SOAIESG5 Index / .SOAIESG5	Last Price	242.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted 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		

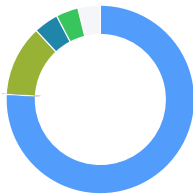
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.28%	3.35%	15.06%	38.42%	13.87%	142.66%
Performance (p.a.)						13.64%
Volatility (p.a.)	12.62%	15.15%	16.67%	16.91%	16.92%	24.55%
High	242.66	242.68	242.68	242.68	242.68	242.68
Low	232.52	221.60	206.70	175.31	206.70	93.77
Sharpe Ratio*	-0.02	0.70	1.76	2.09	1.64	0.41
Max. Drawdown	-3.97%	-6.89%	-7.33%	-9.62%	-7.33%	-40.87%
VaR 95 \ 99				-30.2% \ -41.2%		-40.7% \ -64.8%
CVaR 95 \ 99				-35.4% \ -44.2%		-58.3% \ -88.5%

\* 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).

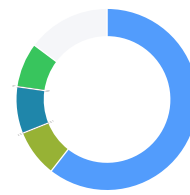
## COMPOSITION BY CURRENCIES

- USD 75.9%
- EUR 12.2%
- ZAR 4.3%
- HKD 3.8%
- Others 3.8%



## COMPOSITION BY COUNTRIES

- US 60.6%
- KY 8.4%
- NL 8.3%
- IE 8.0%
- Others 14.8%



## TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.41%
QUALCOMM INC	QCOM UW Equity	US	USD	4.60%
NETAPP INC	NTAP UW Equity	US	USD	4.57%
PINDUODUO INC	PDD UW Equity	KY	USD	4.55%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	4.51%
SEAGATE TECHNOLOGY PLC	STX UW Equity	IE	USD	4.42%
PROSUS NV	PRX NA Equity	NL	EUR	4.29%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	4.26%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.08%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.02%

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