

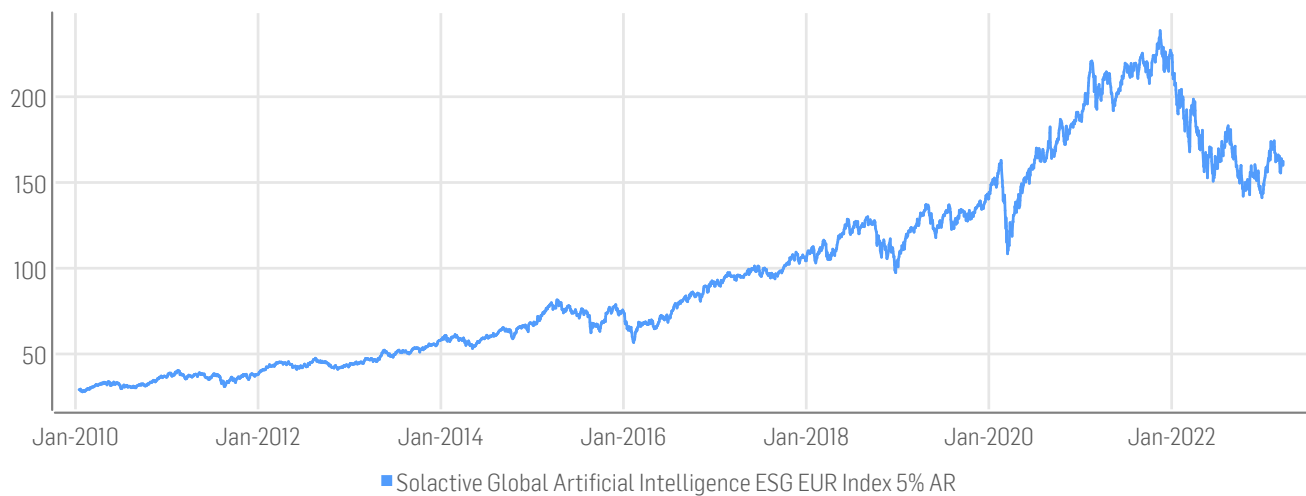
# FACTSHEET - AS OF 23-Mar-2023

## 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

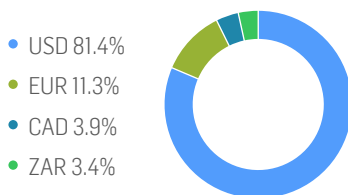
ISIN / WKN	DE000SLOBU56 / SLOBU5	Base Value / Base Date	100 Points / 14.07.2017
Bloomberg / Reuters	SOAIESG5 Index / .SOAIESG5	Last Price	162.36
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 15.01.2010
Index Members	27		

## STATISTICS

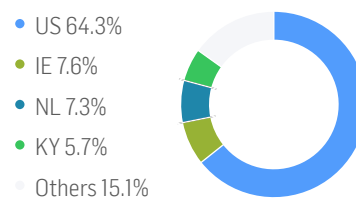
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.21%	12.91%	5.95%	-17.37%	13.22%	62.36%
Performance (p.a.)						8.89%
Volatility (p.a.)	25.01%	24.19%	29.16%	31.61%	24.53%	25.77%
High	166.09	174.31	174.31	198.62	174.31	238.63
Low	155.55	141.10	141.10	141.10	143.40	93.77
Sharpe Ratio*	0.01	2.53	0.34	-0.63	2.87	0.25
Max. Drawdown	-6.35%	-10.76%	-12.02%	-28.96%	-10.76%	-40.87%
VaR 95 \ 99				-53.2% \ -78.3%		-44.0% \ -69.7%
CVaR 95 \ 99				-69.1% \ -89.9%		-61.7% \ -94.6%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.96%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.23%
SALESFORCE INC	CRM UN Equity	US	USD	4.64%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.24%
WORKDAY INC	WDAY UW Equity	US	USD	4.17%
MERCADOLIBRE INC	MELI UW Equity	US	USD	4.07%
SEAGATE TECHNOLOGY PLC	STX UW Equity	IE	USD	4.02%
SAP SE	SAP GY Equity	DE	EUR	3.97%
SERVICENOW INC	NOW UN Equity	US	USD	3.93%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	3.85%

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