

# FACTSHEET - AS OF 18-Aug-2022

## Global AI Index

### DESCRIPTION

Artificial intelligence is the process of re-educating aspects of human thinking and acting with computers. The index consists of twelve globally active companies. The requirements for inclusion in the index are clearly defined: The companies must either be a member of the Partnership on AI or be prepared to make their AI available to the organization OpenAI. Partnership on AI is a non-profit coalition that advocates for the responsible use of artificial intelligence. OpenAI, on the other hand, is a non-profit organization that deals with the research of artificial intelligence.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODL06 / SLODL0	Base Value / Base Date	279.89 Points / 22.06.2021
Bloomberg / Reuters	SOLGLAIN Index / .SOLGLAIN	Last Price	274.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	GTR	Calculation	03:30pm to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 22.06.2021
Index Members	13		

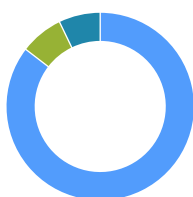
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.09%	8.46%	1.27%	-6.60%	-12.88%	-1.77%
Performance (p.a.)						-1.54%
Volatility (p.a.)	22.48%	26.98%	28.64%	24.31%	28.41%	22.81%
High	275.23	275.23	293.72	320.78	320.07	320.78
Low	249.38	231.14	231.14	231.14	231.14	231.14
Sharpe Ratio*	8.38	1.45	0.09	-0.27	-0.69	-0.06
Max. Drawdown	-4.08%	-12.73%	-21.31%	-27.94%	-27.78%	-27.94%
VaR 95 \ 99				-43.6% \ -59.1%		-40.2% \ -59.1%
CVaR 95 \ 99				-54.6% \ -80.7%		-52.9% \ -80.7%

\* 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).

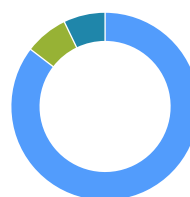
## COMPOSITION BY CURRENCIES

- USD 85.4%
- JPY 7.4%
- KRW 7.2%



## COMPOSITION BY COUNTRIES

- US 85.4%
- JP 7.4%
- KR 7.2%



## TOP COMPONENTS AS OF 18-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	9.33%
APPLE INC	AAPL UW Equity	US	USD	8.72%
INTUIT COM	INTU UW Equity	US	USD	8.62%
ADOBE INC	ADBE UW Equity	US	USD	8.36%
MICROSOFT CORP	MSFT UW Equity	US	USD	8.19%
KYNDRYL HOLDINGS INC	KD UN Equity	US	USD	7.60%
AMAZON.COM INC	AMZN UW Equity	US	USD	7.60%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	7.49%
SONY GROUP CORP	6758 JT Equity	JP	JPY	7.44%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	7.15%
META PLATFORMS INC	META UW Equity	US	USD	6.78%
INTEL CORP	INTC UW Equity	US	USD	6.57%
NEW YORK TIMES CO/THE	NYT UN Equity	US	USD	6.16%

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