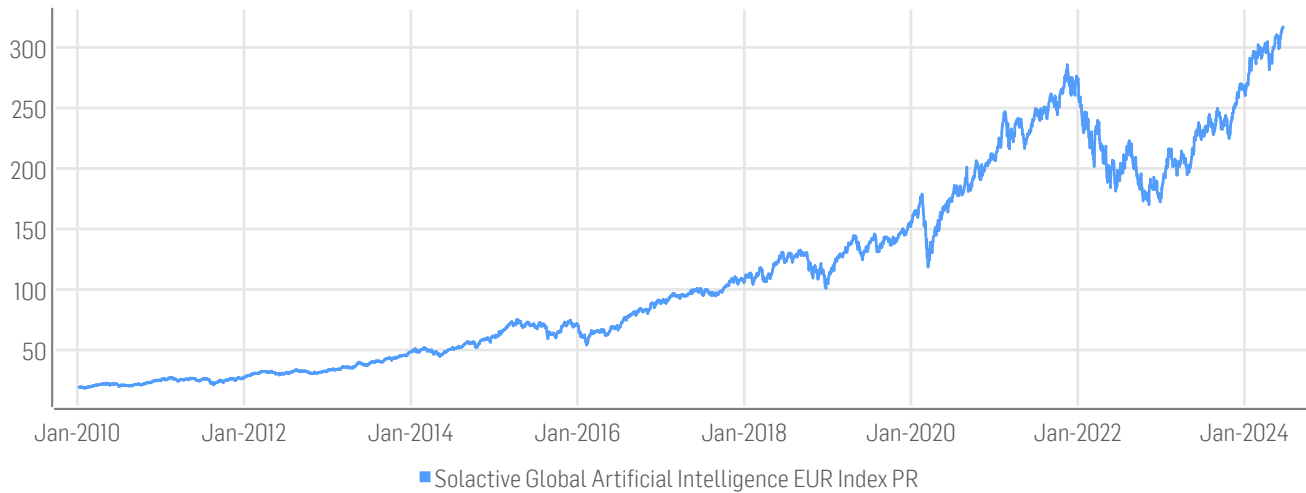


# FACTSHEET - AS OF 19-Jun-2024

## Solactive Global Artificial Intelligence EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBTY2	Base Value / Base Date	100 Points / 14.07.2017
Bloomberg / Reuters	/ .SOLAIEP	Last Price	317.09
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.01.2010
Index Members	30		

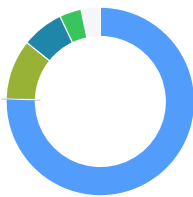
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.15%	6.47%	19.53%	39.97%	18.22%	217.09%
Performance (p.a.)						18.11%
Volatility (p.a.)	13.19%	15.85%	17.13%	17.24%	17.27%	24.86%
High	317.09	317.09	317.09	317.09	317.09	317.09
Low	299.07	281.69	260.39	223.83	260.39	94.62
Sharpe Ratio*	1.96	1.60	2.33	2.15	2.24	0.58
Max. Drawdown	-3.66%	-7.56%	-7.56%	-9.93%	-7.56%	-40.45%
VaR 95 \ 99				-28.4% \ -41.1%		-41.4% \ -67.3%
CVaR 95 \ 99				-35.4% \ -44.5%		-58.8% \ -90.2%

\* 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).

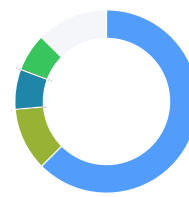
## COMPOSITION BY CURRENCIES

- USD 75.4%
- EUR 10.3%
- HKD 7.2%
- ZAR 3.8%
- Others 3.3%



## COMPOSITION BY COUNTRIES

- US 62.5%
- KY 11.1%
- NL 7.0%
- IE 6.7%
- Others 12.6%



## TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.80%
ARM HOLDINGS ADR	ARM UW Equity	US	USD	4.30%
QUALCOMM INC	QCOM UW Equity	US	USD	4.14%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	3.99%
NETAPP INC	NTAP UW Equity	US	USD	3.95%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.94%
PINDUODUO INC	PDD UW Equity	KY	USD	3.90%
SEAGATE TECHNOLOGY PLC	STX UW Equity	IE	USD	3.89%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	3.75%
PROSUS NV	PRX NA Equity	NL	EUR	3.68%

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