

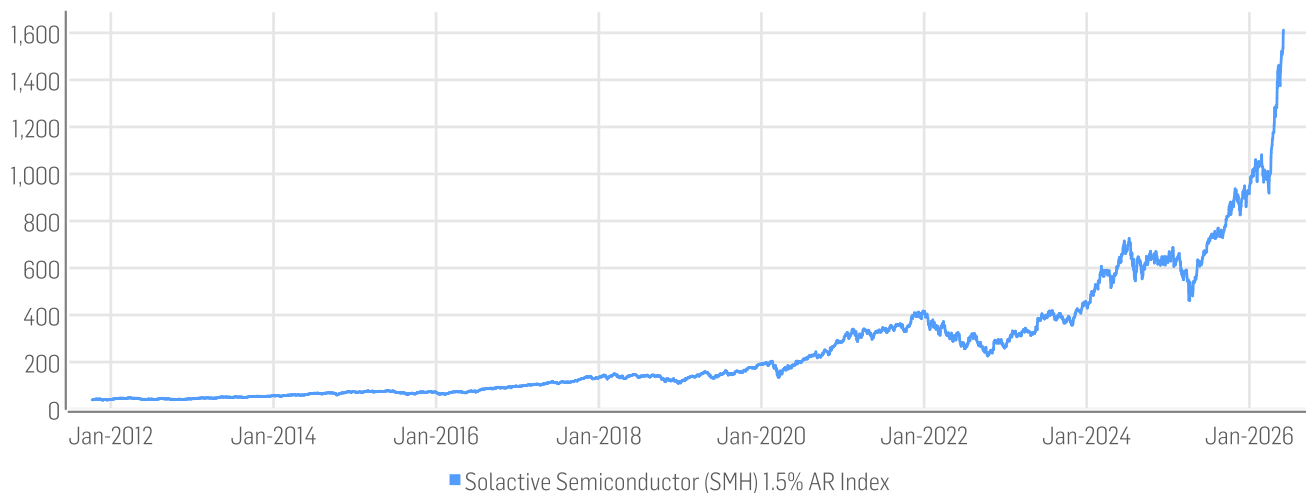
FACTSHEET - AS OF 03-Jun-2026

Solactive Semiconductor (SMH) 1.5% AR Index

DESCRIPTION

Solactive Semiconductor (SMH) 1.5% AR Index aims to track the performance of the Solactive Semiconductor (SMH) GTR Index adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTWZ5 / SLOTWZ	Base Value / Base Date	40.0 Points / 10.10.2011
Bloomberg / Reuters	SOSEM15 Index / .SOSEM15	Last Price	1611.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 10.10.2011
Index Members	1		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	25.71%	60.75%	74.28%	149.42%	76.00%	4006.70%
Performance (p.a.)						28.87%
Volatility (p.a.)	39.18%	37.10%	34.65%	30.66%	35.44%	29.29%
High	1611.88	1611.88	1611.88	1611.88	1611.88	1611.88
Low	1282.17	918.52	860.52	656.96	915.82	37.77
Sharpe Ratio*	38.75	15.71	5.92	4.86	7.86	0.86
Max. Drawdown	-5.96%	-9.67%	-15.05%	-15.05%	-15.05%	-45.96%
VaR 95 \ 99				-52.0% \ -73.5%		-46.3% \ -80.1%
CVaR 95 \ 99				-65.3% \ -84.1%		-68.9% \ -108.4%

* 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 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 03-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
VANECK SEMICONDUCTOR ETF	SMH UQ Equity	US	USD	100.00%

DISCLAIMER

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