

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Semiconductor Leaders Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

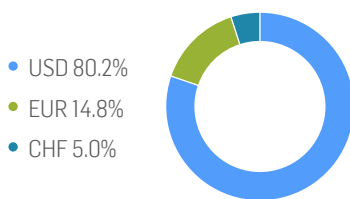
ISIN / WKN	DE000SLODES2 / SLODES	Base Value / Base Date	98.5 Points / 11.06.2021
Bloomberg / Reuters	/ .SOLSEMIP	Last Price	146.52
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.06.2021
Index Members	20		

STATISTICS

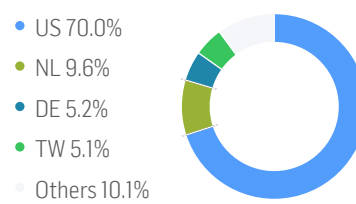
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.88%	8.55%	42.60%	53.70%	11.41%	48.75%
Performance (p.a.)						14.81%
Volatility (p.a.)	27.22%	26.88%	24.79%	24.84%	26.92%	30.57%
High	154.25	158.66	158.66	158.66	158.66	158.66
Low	135.77	133.02	101.78	94.83	123.30	67.71
Sharpe Ratio*	-1.60	1.27	4.04	1.99	1.26	0.31
Max. Drawdown	-11.98%	-14.43%	-14.43%	-16.95%	-14.43%	-47.44%
VaR 95 \ 99				-39.4% \ -53.7%		-49.4% \ -74.8%
CVaR 95 \ 99				-49.0% \ -60.8%		-65.8% \ -86.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	6.10%
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	MTSI UW Equity	US	USD	5.58%
ALLEGRO MICROSYSTEMS INC	ALGM UW Equity	US	USD	5.52%
BROADCOM INC	AVGO UW Equity	US	USD	5.42%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	5.34%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.31%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	5.18%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	5.12%
SAMSUNG ELEC GDR REGS	SMSN LI Equity	KR	USD	5.10%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.04%

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