

FACTSHEET - AS OF 03-Dec-2021

Solactive Capped Global Semiconductor Index NTR

DESCRIPTION

Representation of companies that have business operations in the global semiconductor industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

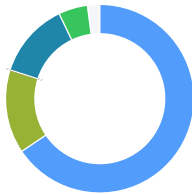
ISIN / WKN	DE000SLODG37 / SLODG3	Base Value / Base Date	1000 Points / 17.08.2017
Bloomberg / Reuters	SOCGSEM Index/ .SOCGSEM	Last Price	3297.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 17.08.2017
Index Members	50		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.60%	9.18%	17.97%	38.31%	38.02%	229.70%
Performance (p.a.)	-	-	-	-	-	32.01%
Volatility (p.a.)	24.08%	21.42%	19.10%	22.77%	23.25%	25.97%
High	3418.55	3418.55	3418.55	3418.55	3418.55	3418.55
Low	3122.12	2765.84	2733.74	2304.50	2388.87	943.46
Sharpe Ratio	3.91	1.99	2.07	1.69	1.78	1.22
Max. Drawdown	-4.31%	-9.43%	-9.43%	-12.72%	-12.72%	-33.37%
VaR 95 \ 99				-37.3% \ -60.2%		-37.6% \ -70.4%
CVaR 95 \ 99				-51.0% \ -65.1%		-61.7% \ -107.7%

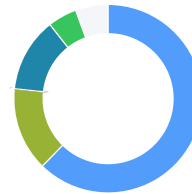
COMPOSITION BY CURRENCIES

- USD 65.5%
- TWD 14.4%
- EUR 12.9%
- JPY 5.0%
- Others 2.1%



COMPOSITION BY COUNTRIES

- US 62.3%
- TW 14.4%
- NL 12.7%
- JP 5.0%
- Others 5.6%



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.66%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	10.16%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.02%
BROADCOM INC	AVGO UW Equity	US	USD	6.65%
INTEL CORP	INTC UW Equity	US	USD	6.11%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.42%
QUALCOMM INC	QCOM UW Equity	US	USD	4.56%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.56%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	3.66%
ANALOG DEVICES INC	ADI UW Equity	US	USD	2.82%

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