

# FACTSHEET - AS OF 05-Jun-2025

## Solactive Global Semiconductor ESG EUR Index GTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEE04 / SLOEE0	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	- / .SEMESGET	Last Price	9695.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.02.2016
Index Members	30		

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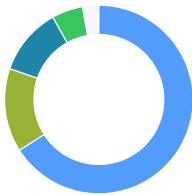
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.16%	3.40%	-3.52%	-8.76%	-5.44%	869.53%
Performance (p.a.)						27.55%
Volatility (p.a.)	28.83%	39.82%	34.35%	33.53%	35.72%	25.94%
High	9778.41	9778.41	11246.81	11570.04	11246.81	11570.04
Low	8492.59	7451.79	7451.79	7451.79	7451.79	924.51
Sharpe Ratio*	13.86	0.31	-0.27	-0.33	-0.40	0.98
Max. Drawdown	-5.32%	-21.76%	-33.74%	-35.59%	-33.74%	-38.37%
VaR 95 \ 99				-58.5% \ -115.0%		-40.6% \ -72.0%
CVaR 95 \ 99				-89.3% \ -136.1%		-61.6% \ -98.8%

\* 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).

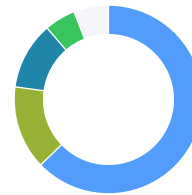
### COMPOSITION BY CURRENCIES

- USD 65.9%
- TWD 14.4%
- EUR 11.6%
- JPY 5.3%
- Others 2.8%



### COMPOSITION BY COUNTRIES

- US 62.8%
- TW 14.4%
- NL 11.6%
- JP 5.3%
- Others 6.0%



### TOP COMPONENTS AS OF 05-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	11.36%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.36%
NVIDIA CORP	NVDA UW Equity	US	USD	9.91%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.10%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.84%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.40%
QUALCOMM INC	QCOM UW Equity	US	USD	5.13%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.17%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	3.71%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	3.40%

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