

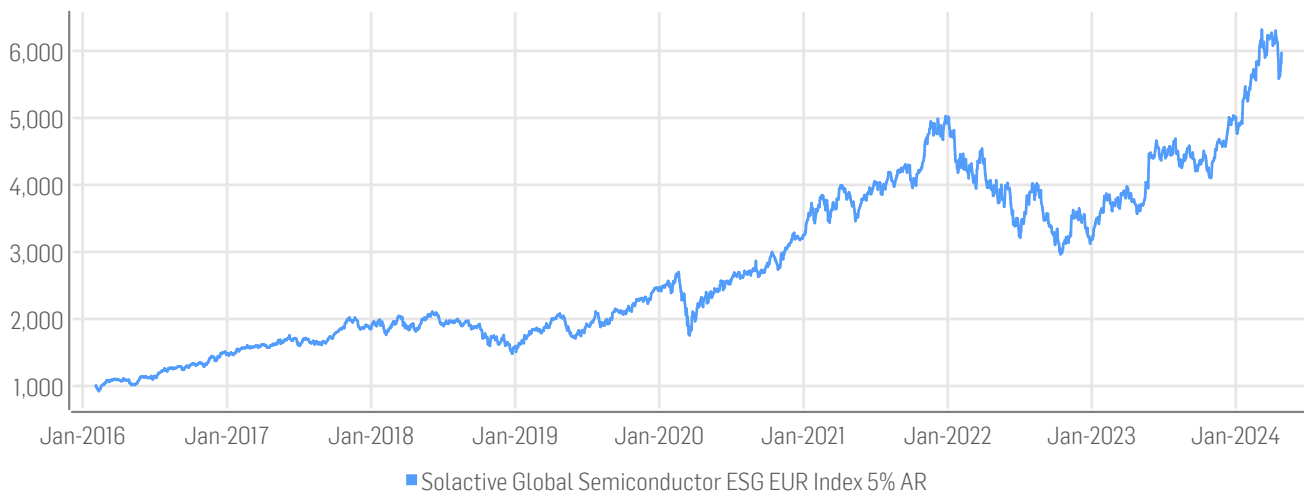
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Semiconductor ESG EUR Index 5% AR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEE12 / SLOEE1	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	SEMESGE5 Index / .SEMESGE5	Last Price	5971.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR AR	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		

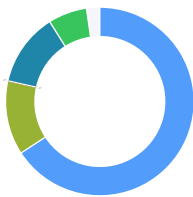
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.80%	12.59%	44.40%	62.84%	19.10%	497.14%
Performance (p.a.)						24.26%
Volatility (p.a.)	26.28%	25.42%	22.47%	22.68%	25.28%	24.95%
High	6299.58	6314.94	6314.94	6314.94	6314.94	6314.94
Low	5586.45	5248.17	4102.62	3611.35	4768.70	923.41
Sharpe Ratio*	-1.58	2.28	4.76	2.65	2.65	0.82
Max. Drawdown	-11.32%	-11.54%	-11.54%	-12.49%	-11.54%	-41.00%
VaR 95 \ 99				-29.3% \ -48.1%		-39.8% \ -67.1%
CVaR 95 \ 99				-43.0% \ -64.3%		-58.2% \ -91.0%

\* 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).

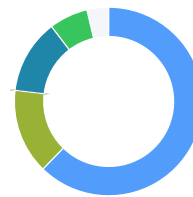
## COMPOSITION BY CURRENCIES

- USD 65.8%
- TWD 12.7%
- EUR 12.5%
- JPY 6.7%
- Others 2.3%



## COMPOSITION BY COUNTRIES

- US 62.3%
- NL 14.6%
- TW 12.7%
- JP 6.7%
- Others 3.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	13.39%
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.66%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	10.66%
BROADCOM INC	AVGO UW Equity	US	USD	10.34%
QUALCOMM INC	QCOM UW Equity	US	USD	6.03%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.56%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.22%
INTEL CORP	INTC UW Equity	US	USD	4.33%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.08%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.04%

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