

FACTSHEET - AS OF 06-Jun-2025

Solactive Global Semiconductor ESG USD Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---------------------------------------------|
| ISIN / WKN | DE000SLOEEU6 / SLOEEU | Base Value / Base Date | 1000 Points / 03.02.2016 |
| Bloomberg / Reuters | SEMESGUP Index / .SEMESGUP | Last Price | 8563.17 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | PR | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 03.02.2016 |
| Index Members | 30 | | |

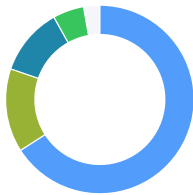
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance | 13.65% | 8.93% | 4.23% | -3.78% | 4.32% | 756.32% |
| Performance (p.a.) | | | | | | 25.85% |
| Volatility (p.a.) | 23.91% | 37.77% | 33.75% | 32.70% | 34.79% | 26.00% |
| High | 8563.17 | 8563.17 | 9055.32 | 9737.68 | 9055.32 | 9737.68 |
| Low | 7534.86 | 6300.74 | 6300.74 | 6300.74 | 6300.74 | 948.81 |
| Sharpe Ratio* | 15.49 | 0.99 | 0.13 | -0.25 | 0.17 | 0.83 |
| Max. Drawdown | -4.22% | -20.54% | -30.42% | -35.30% | -30.42% | -47.68% |
| VaR 95 \ 99 | | | | -58.1% \ -105.1% | | -40.3% \ -72.4% |
| CVaR 95 \ 99 | | | | -86.5% \ -114.2% | | -61.8% \ -99.3% |

* 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).

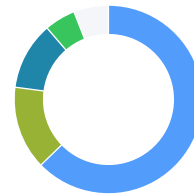
COMPOSITION BY CURRENCIES

- USD 65.9%
- TWD 14.3%
- EUR 11.6%
- JPY 5.3%
- Others 2.8%



COMPOSITION BY COUNTRIES

- US 62.7%
- TW 14.3%
- NL 11.6%
- JP 5.3%
- Others 6.0%



TOP COMPONENTS AS OF 06-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 11.30% |
| BROADCOM INC | AVGO UW Equity | US | USD | 10.77% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 10.01% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 9.15% |
| ADVANCED MICRO DEVICES | AMD UW Equity | US | USD | 5.85% |
| TEXAS INSTRUMENTS INC | TXN UW Equity | US | USD | 5.44% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 5.15% |
| APPLIED MATERIALS INC | AMAT UW Equity | US | USD | 4.22% |
| MICRON TECHNOLOGY INC | MU UW Equity | US | USD | 3.78% |
| LAM RESEARCH CORP | LRCX UW Equity | US | USD | 3.45% |

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