

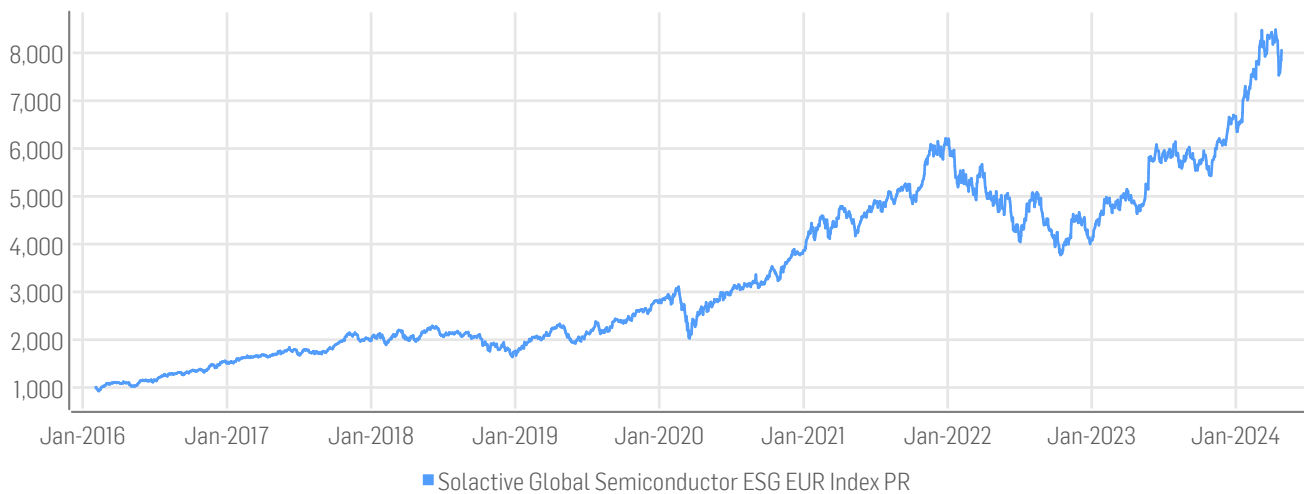
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Semiconductor ESG EUR Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEEY8 / SLOEEY	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	SEMESGEP Index / .SEMESGEP	Last Price	8058.24
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	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		

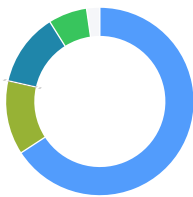
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.46%	13.73%	47.30%	69.11%	20.73%	705.82%
Performance (p.a.)						28.87%
Volatility (p.a.)	26.27%	25.41%	22.47%	22.70%	25.29%	24.96%
High	8485.27	8485.27	8485.27	8485.27	8485.27	8485.27
Low	7532.85	7014.27	5427.63	4693.22	6351.45	924.22
Sharpe Ratio*	-1.48	2.54	5.14	2.93	2.94	1.00
Max. Drawdown	-11.22%	-11.22%	-11.22%	-11.64%	-11.22%	-39.29%
VaR 95 \ 99				-29.1% \ -47.9%		-39.3% \ -67.5%
CVaR 95 \ 99				-42.9% \ -64.1%		-58.0% \ -90.7%

\* 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).

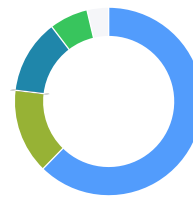
## COMPOSITION BY CURRENCIES

- 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	13.41%
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.66%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	10.64%
BROADCOM INC	AVGO UW Equity	US	USD	10.33%
QUALCOMM INC	QCOM UW Equity	US	USD	6.01%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.56%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.23%
INTEL CORP	INTC UW Equity	US	USD	4.34%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.09%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.04%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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