

# FACTSHEET - AS OF 06-Jun-2025

## 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             | 8307.90                                     |
| 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                         |                        |   |

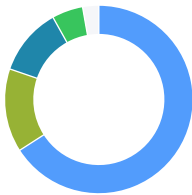
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D             | YTD     | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance        | 13.43%  | 3.96%   | -3.33%  | -9.41%           | -5.15%  | 730.79%         |
| Performance (p.a.) |         |         |         |                  |         | 25.45%          |
| Volatility (p.a.)  | 28.47%  | 39.80%  | 34.26%  | 33.50%           | 35.62%  | 25.95%          |
| High               | 8312.93 | 8312.93 | 9602.83 | 9940.55          | 9602.83 | 9940.55         |
| Low                | 7324.08 | 6340.65 | 6340.65 | 6340.65          | 6340.65 | 924.22          |
| Sharpe Ratio*      | 12.71   | 0.37    | -0.26   | -0.35            | -0.39   | 0.90            |
| Max. Drawdown      | -5.35%  | -21.82% | -33.97% | -36.21%          | -33.97% | -39.29%         |
| VaR 95 \ 99        |         |         |         | -58.7% \ -115.1% |         | -40.6% \ -72.0% |
| CVaR 95 \ 99       |         |         |         | -89.4% \ -136.2% |         | -61.8% \ -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).

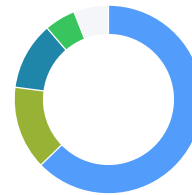
## COMPOSITION BY CURRENCIES

- USD 65.9%
- TWD 14.3%
- 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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