

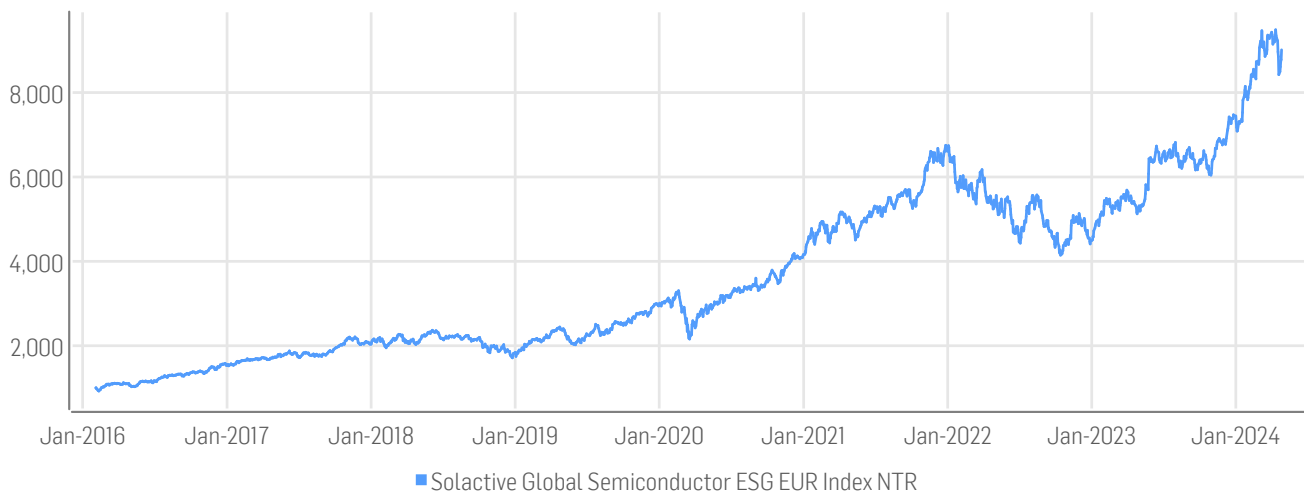
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Semiconductor ESG EUR Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEEZ5 / SLOEEZ	Base Value / Base Date	1000 Points / 03.02.2016
Bloomberg / Reuters	- / .SEMESGEN	Last Price	9013.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	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		

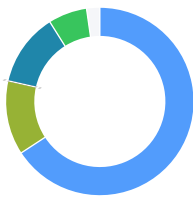
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.40%	14.00%	48.05%	71.07%	21.06%	801.31%
Performance (p.a.)						30.64%
Volatility (p.a.)	26.29%	25.42%	22.47%	22.69%	25.29%	24.95%
High	9488.91	9488.91	9488.91	9488.91	9488.91	9488.91
Low	8423.97	7828.68	6042.38	5189.27	7087.35	924.43
Sharpe Ratio*	-1.46	2.61	5.24	3.02	3.00	1.07
Max. Drawdown	-11.22%	-11.22%	-11.22%	-11.40%	-11.22%	-38.60%
VaR 95 \ 99				-29.1% \ -47.9%		-39.3% \ -66.8%
CVaR 95 \ 99				-42.8% \ -64.1%		-57.9% \ -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).

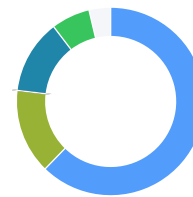
COMPOSITION BY CURRENCIES

- 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	13.39%
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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