

FACTSHEET - AS OF 21-May-2025

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	9082.90
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		

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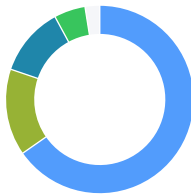
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	26.85%	-13.95%	-5.49%	-7.56%	-7.90%	808.29%
Performance (p.a.)						26.79%
Volatility (p.a.)	33.35%	41.59%	34.47%	33.66%	36.99%	25.97%
High	9394.15	10555.98	10816.20	11144.66	10816.20	11144.66
Low	7160.49	7160.49	7160.49	7160.49	7160.49	924.43
Sharpe Ratio*	51.18	-1.15	-0.38	-0.29	-0.58	0.95
Max. Drawdown	-3.31%	-32.17%	-33.80%	-35.75%	-33.80%	-38.60%
VaR 95 \ 99				-58.5% \ -115.0%		-40.6% \ -72.0%
CVaR 95 \ 99				-89.3% \ -136.1%		-61.7% \ -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).

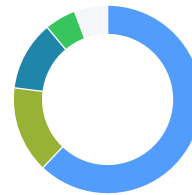
COMPOSITION BY CURRENCIES

- USD 65.3%
- TWD 14.9%
- EUR 11.9%
- JPY 5.4%
- Others 2.5%



COMPOSITION BY COUNTRIES

- US 62.1%
- TW 14.9%
- NL 11.9%
- JP 5.4%
- Others 5.7%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.59%
BROADCOM INC	AVGO UW Equity	US	USD	10.40%
NVIDIA CORP	NVDA UW Equity	US	USD	9.67%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.42%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.86%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.45%
QUALCOMM INC	QCOM UW Equity	US	USD	5.42%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.26%
ANALOG DEVICES INC	ADI UW Equity	US	USD	3.56%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	3.46%

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