

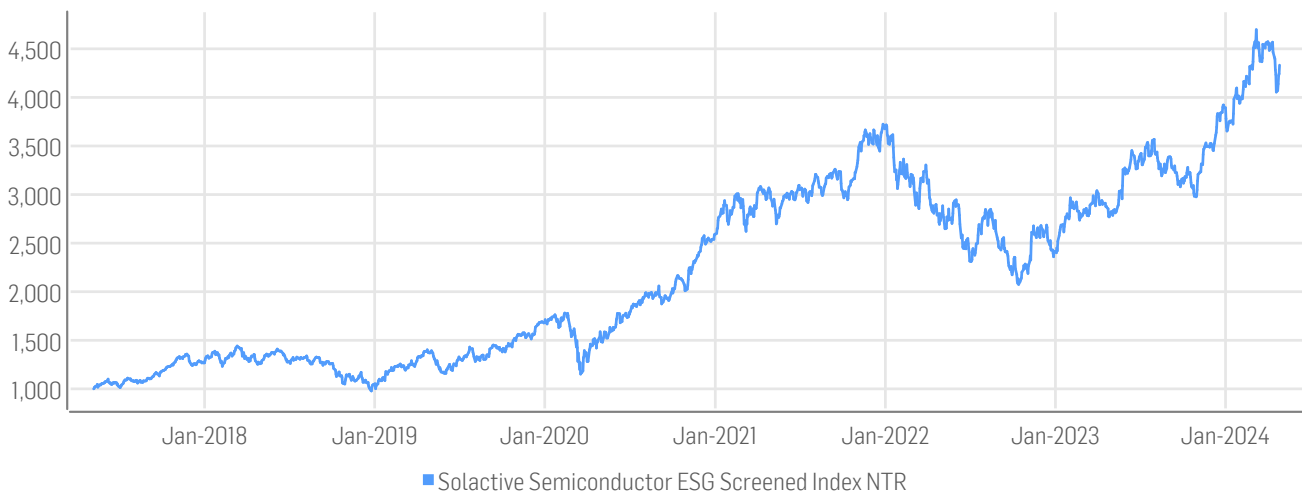
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Semiconductor ESG Screened Index NTR

### DESCRIPTION

Representation of securities that have business operations in the semiconductor industry and that fulfill certain sustainability criteria (e.g. UNGC standards, business involvement criteria and minimum ESG Risk Score).

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFN02 / SLOFN0	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SOSEMISN	Last Price	4332.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	50		

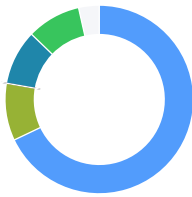
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.86%	8.64%	44.28%	53.80%	11.27%	333.22%
Performance (p.a.)						23.42%
Volatility (p.a.)	24.73%	23.89%	22.78%	22.45%	24.38%	26.85%
High	4573.38	4697.51	4697.51	4697.51	4697.51	4697.51
Low	4054.56	3939.93	2976.18	2785.48	3653.65	977.97
Sharpe Ratio*	-2.05	1.45	4.61	2.20	1.37	0.67
Max. Drawdown	-11.34%	-13.69%	-13.69%	-16.60%	-13.69%	-44.30%
VaR 95 \ 99				-33.5% \ -50.0%		-41.3% \ -68.9%
CVaR 95 \ 99				-43.7% \ -62.0%		-61.9% \ -97.2%

\* 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).

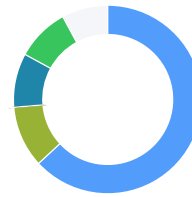
## COMPOSITION BY CURRENCIES

- USD 67.9%
- EUR 9.8%
- TWD 9.4%
- JPY 9.3%
- Others 3.5%



## COMPOSITION BY COUNTRIES

- US 63.1%
- NL 10.6%
- JP 9.3%
- TW 9.1%
- Others 7.9%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.29%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	5.31%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.29%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.00%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	4.99%
BROADCOM INC	AVGO UW Equity	US	USD	4.84%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.81%
QUALCOMM INC	QCOM UW Equity	US	USD	4.63%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	4.18%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.18%

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