

# FACTSHEET - AS OF 16-May-2025

## Solactive Semiconductor ESG Screened Index TR

### 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	DE000SLOFN10 / SLOFN1	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SOSEMIST	Last Price	4430.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	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		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	23.74%	-3.63%	3.26%	-8.05%	2.08%	343.01%
Performance (p.a.)						20.39%
Volatility (p.a.)	31.63%	40.99%	33.22%	31.74%	36.45%	27.46%
High	4476.01	4774.97	4804.29	5402.84	4804.29	5402.84
Low	3520.78	3334.14	3334.14	3334.14	3334.14	984.84
Sharpe Ratio*	39.01	-0.44	0.07	-0.39	0.04	0.59
Max. Drawdown	-1.66%	-30.17%	-30.60%	-38.29%	-30.60%	-44.10%
VaR 95 \ 99				-53.8% \ -102.9%		-42.4% \ -76.0%
CVaR 95 \ 99				-83.6% \ -111.5%		-64.3% \ -104.0%

\* 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).

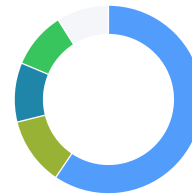
### COMPOSITION BY CURRENCIES

- USD 63.3%
- TWD 12.0%
- EUR 9.9%
- JPY 9.7%
- Others 5.1%



### COMPOSITION BY COUNTRIES

- US 59.5%
- TW 11.7%
- NL 10.2%
- JP 9.7%
- Others 9.0%



### TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.20%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.69%
BROADCOM INC	AVGO UW Equity	US	USD	4.60%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.54%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.51%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.42%
NVIDIA CORP	NVDA UW Equity	US	USD	4.41%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.30%
SK HYNIX INC	000660 KP Equity	KR	KRW	4.24%
KLA CORP	KLAC UW Equity	US	USD	4.19%

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