

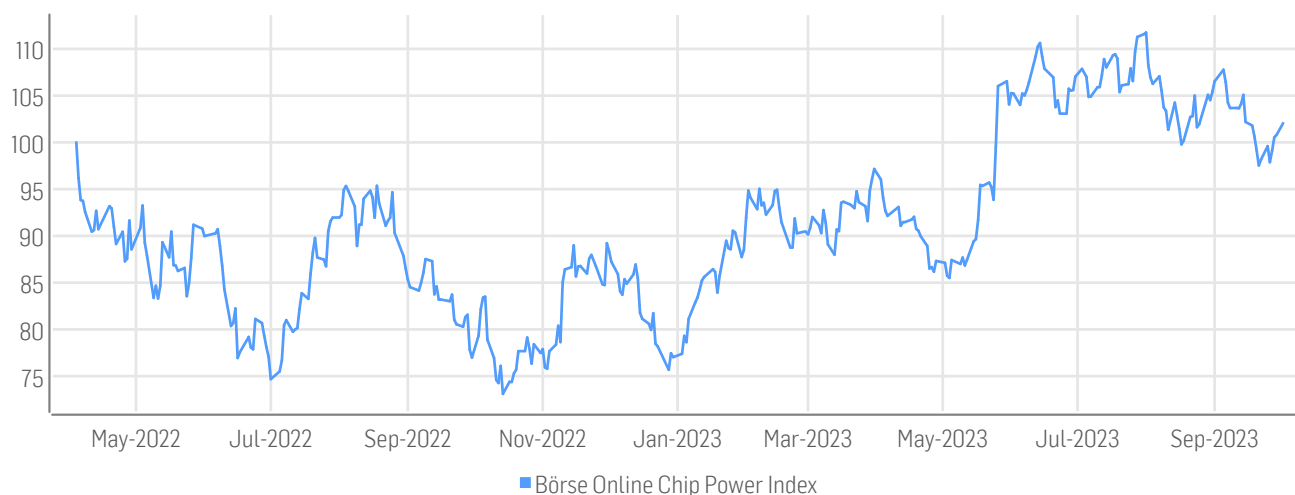
FACTSHEET - AS OF 02-Oct-2023

Börse Online Chip Power Index

DESCRIPTION

Chips are in great demand, extremely scarce and are the engine of the digital revolution: smartphones, autonomous driving, servers, the cloud, the Internet of Things – the entire digitization is not possible without the silicon building blocks. Even the virtual stage Metaverse cannot do without the computing power of high-performance semiconductors. The "Börse Online Chip Power Index" developed by the editors includes 15 stocks from the global growth industry. Among them are companies such as Intel, Nvidia and AMD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

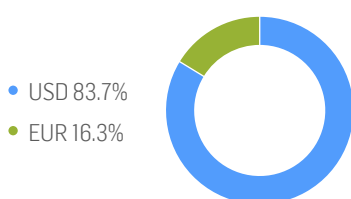
ISIN / WKN	DE000SLOFTE5 / SLOFTE	Base Value / Base Date	100 Points / 04.04.2022
Bloomberg / Reuters	BONLCHIP Index/ .BONLCHIP	Last Price	102.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.04.2022
Index Members	15		

STATISTICS

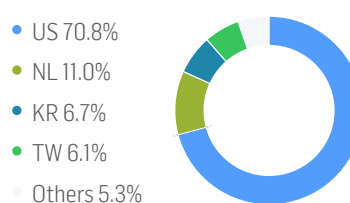
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.21%	-5.39%	10.07%	29.34%	32.48%	2.05%
Performance (p.a.)						1.37%
Volatility (p.a.)	20.81%	24.07%	25.96%	29.97%	26.88%	32.91%
High	107.77	111.75	111.75	111.75	111.75	111.75
Low	97.53	97.53	85.50	73.10	77.03	73.10
Sharpe Ratio*	-2.15	-1.00	0.68	0.86	1.53	-0.08
Max. Drawdown	-9.50%	-12.72%	-12.72%	-15.18%	-12.72%	-26.90%
VaR 95 \ 99				-47.1% \ -64.6%		-53.2% \ -75.4%
CVaR 95 \ 99				-58.4% \ -80.1%		-70.3% \ -93.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Oct-2023

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.40%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	8.45%
SYNOPSIS INC	SNPS UW Equity	US	USD	7.75%
KLA CORP	KLAC UW Equity	US	USD	7.50%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	7.41%
INTEL CORP	INTC UW Equity	US	USD	7.00%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	6.95%
SAMSUNG ELEC GDR REGS	SMSN LI Equity	KR	USD	6.74%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	6.13%
QUALCOMM INC	QCOM UW Equity	US	USD	5.78%

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