

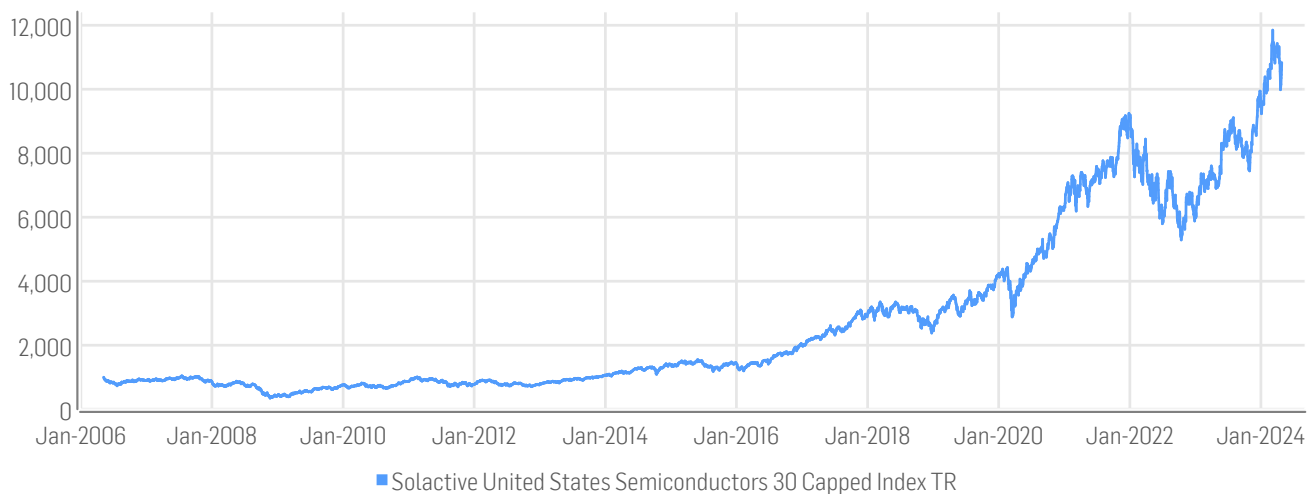
# FACTSHEET - AS OF 26-Apr-2024

## Solactive United States Semiconductors 30 Capped Index TR

### DESCRIPTION

Solactive United States Semiconductors 30 Capped Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

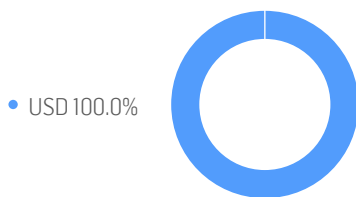
ISIN / WKN	DE000SLOGJD6 / SLOGJD	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SUSEM30T Index / .SUSEM30T	Last Price	10835.80
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	30		

## STATISTICS

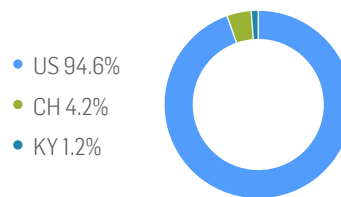
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.32%	7.78%	43.59%	53.91%	9.98%	983.58%
Performance (p.a.)						14.18%
Volatility (p.a.)	30.69%	29.84%	28.21%	27.94%	29.59%	30.72%
High	11430.16	11849.50	11849.50	11849.50	11849.50	11849.50
Low	9983.47	9879.12	7446.25	6927.14	9233.84	342.10
Sharpe Ratio*	-1.53	1.01	3.65	1.77	0.97	0.29
Max. Drawdown	-12.66%	-15.75%	-15.75%	-18.27%	-15.75%	-67.23%
VaR 95 \ 99				-42.5% \ -63.3%		-49.5% \ -82.8%
CVaR 95 \ 99				-54.8% \ -64.1%		-72.1% \ -111.0%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.69%
BROADCOM INC	AVGO UW Equity	US	USD	8.24%
QUALCOMM INC	QCOM UW Equity	US	USD	7.88%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	7.02%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	5.54%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.40%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.91%
INTEL CORP	INTC UW Equity	US	USD	4.45%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	4.36%
MICROCHIP TECHNOLOGY INC	MCHP UW Equity	US	USD	4.35%

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