

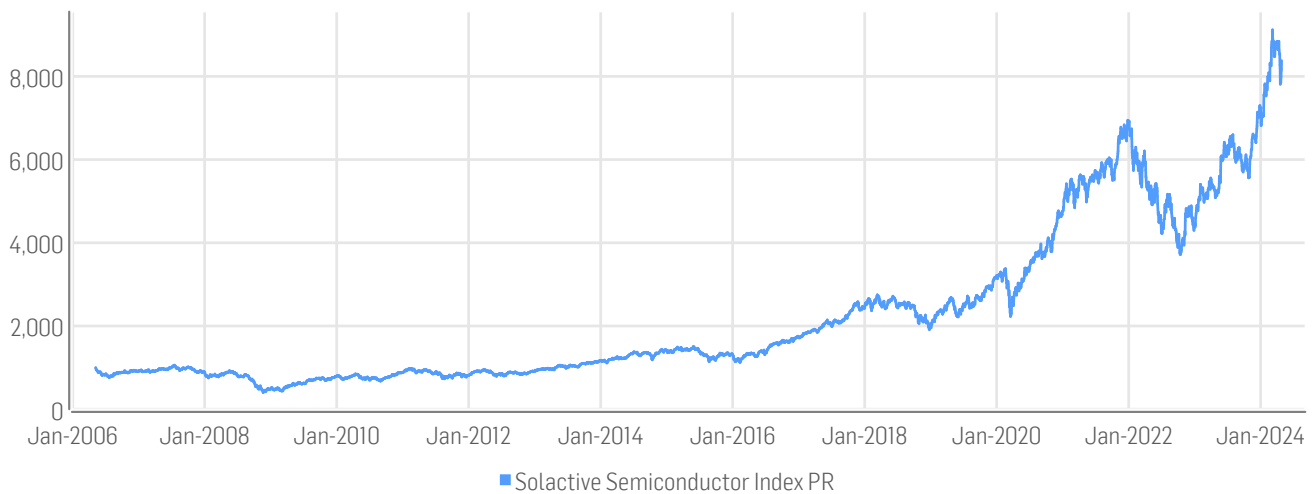
FACTSHEET - AS OF 26-Apr-2024

Solactive Semiconductor Index PR

DESCRIPTION

Representation of companies that have business operations in the global semiconductor industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOHXD | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SOLSEMP | Last Price | 8379.92 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 30 | | |

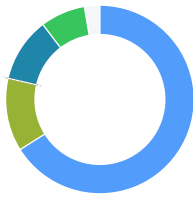
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -4.81% | 9.77% | 49.50% | 61.49% | 15.58% | 737.99% |
| Performance (p.a.) | | | | | | 12.56% |
| Volatility (p.a.) | 26.24% | 25.56% | 23.67% | 23.27% | 25.90% | 22.76% |
| High | 8843.13 | 9119.99 | 9119.99 | 9119.99 | 9119.99 | 9119.99 |
| Low | 7811.66 | 7528.86 | 5565.11 | 5131.53 | 6817.57 | 398.20 |
| Sharpe Ratio* | -1.92 | 1.59 | 5.11 | 2.46 | 1.96 | 0.32 |
| Max. Drawdown | -11.66% | -14.35% | -14.35% | -15.73% | -14.35% | -62.41% |
| VaR 95 \ 99 | | | | -34.6% \ -48.1% | | -36.6% \ -62.3% |
| CVaR 95 \ 99 | | | | -44.6% \ -65.9% | | -53.6% \ -84.5% |

* 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).

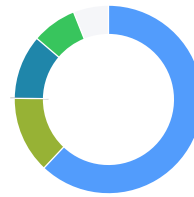
COMPOSITION BY CURRENCIES

- USD 66.1%
- EUR 12.5%
- TWD 11.0%
- JPY 7.7%
- Others 2.6%



COMPOSITION BY COUNTRIES

- US 62.0%
- NL 13.2%
- TW 11.0%
- JP 7.7%
- Others 6.0%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 10.84% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 8.62% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 8.60% |
| BROADCOM INC | AVGO UW Equity | US | USD | 8.35% |
| ADVANCED MICRO DEVICES | AMD UW Equity | US | USD | 7.11% |
| MICRON TECHNOLOGY INC | MU UW Equity | US | USD | 4.68% |
| APPLIED MATERIALS INC | AMAT UW Equity | US | USD | 4.56% |
| LAM RESEARCH CORP | LRCX UW Equity | US | USD | 4.14% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 3.99% |
| TOKYO ELECTRON LTD ORD | 8035 JT Equity | JP | JPY | 3.73% |

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