

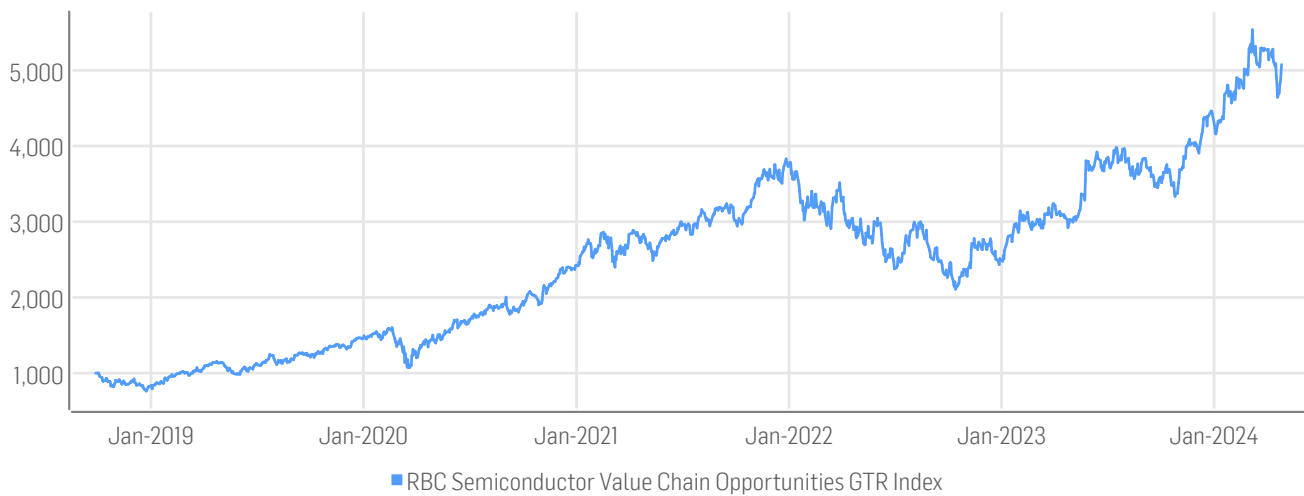
FACTSHEET - AS OF 26-Apr-2024

RBC Semiconductor Value Chain Opportunities GTR Index

DESCRIPTION

RBC Semiconductor Value Chain Opportunities Gross Total Return Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKBE	Base Value / Base Date	1000 Points / 27.11.2018
Bloomberg / Reuters	RBCSVCGU Index/ .RBCSVCGU	Last Price	5076.59
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 27.11.2018
Index Members	16		

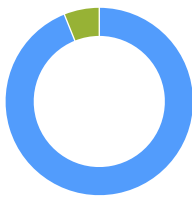
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.07%	8.93%	50.18%	68.04%	14.72%	481.06%
Performance (p.a.)						38.42%
Volatility (p.a.)	30.75%	31.79%	29.43%	29.44%	31.54%	35.35%
High	5291.99	5536.56	5536.56	5536.56	5536.56	5536.56
Low	4644.65	4568.19	3372.39	2995.30	4159.58	762.40
Sharpe Ratio*	-1.46	1.14	4.18	2.17	1.49	0.94
Max. Drawdown	-12.23%	-16.11%	-16.11%	-16.20%	-16.11%	-44.95%
VaR 95 \ 99				-44.8% \ -62.6%		-55.2% \ -90.5%
CVaR 95 \ 99				-56.3% \ -63.2%		-79.3% \ -121.3%

* 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).

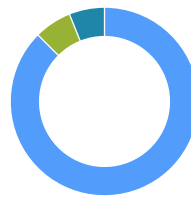
COMPOSITION BY CURRENCIES

- USD 93.9%
- EUR 6.1%



COMPOSITION BY COUNTRIES

- US 87.5%
- TW 6.4%
- NL 6.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	6.82%
TERADYNE INC	TER UW Equity	US	USD	6.81%
KLA CORP	KLAC UW Equity	US	USD	6.62%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	6.59%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	6.56%
BROADCOM INC	AVGO UW Equity	US	USD	6.51%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	6.43%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	6.35%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	6.24%
RAMBUS INC	RMBS UW Equity	US	USD	6.16%

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