

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global AI Semiconductor Index PR

### DESCRIPTION

The index represents securities of companies within the semiconductor industry, whose technological endeavors play a pivotal role in advancing the AI sector.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKK1	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SOLAISMP	Last Price	8262.23
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 02.08.2017
Index Members	15		

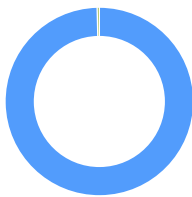
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.43%	9.16%	53.93%	80.19%	22.88%	726.22%
Performance (p.a.)						40.76%
Volatility (p.a.)	31.74%	34.05%	29.78%	31.11%	33.09%	35.91%
High	8842.50	9338.99	9338.99	9338.99	9338.99	9338.99
Low	7653.90	7418.32	5389.06	4477.46	6348.02	909.76
Sharpe Ratio*	-1.72	1.10	4.52	2.46	2.50	0.99
Max. Drawdown	-13.44%	-18.04%	-18.04%	-18.04%	-18.04%	-51.32%
VaR 95 \ 99				-44.2% \ -65.5%		-58.6% \ -94.9%
CVaR 95 \ 99				-57.6% \ -73.9%		-80.8% \ -119.3%

\* 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).

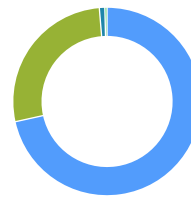
## COMPOSITION BY CURRENCIES

- USD 99.6%
- KRW 0.4%



## COMPOSITION BY COUNTRIES

- US 71.5%
- TW 27.1%
- KY 0.9%
- KR 0.4%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	23.93%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	21.16%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	17.60%
SYNOPSYS INC	SNPS UW Equity	US	USD	14.34%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	13.25%
UNITED MICROELECTRONICS CORP ADR	UMC UN Equity	TW	USD	3.21%
ASE INDUSTRIAL HLDG SPON ADR	ASX UN Equity	TW	USD	2.78%
LATTICE SEMICONDUCTOR CORP	LSCC UW Equity	US	USD	1.75%
GLOBALFOUNDRIES INC	GFS UW Equity	KY	USD	0.66%
AMKOR TECHNOLOGY INC	AMKR UW Equity	US	USD	0.61%

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