

FACTSHEET - AS OF 26-Apr-2024

Solactive Global AI Semiconductor Index NTR

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

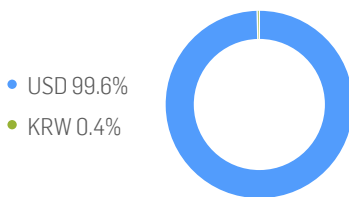
ISIN / WKN	SLOKK2	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SOLAISMN	Last Price	8560.52
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.08.2017
Index Members	15		

STATISTICS

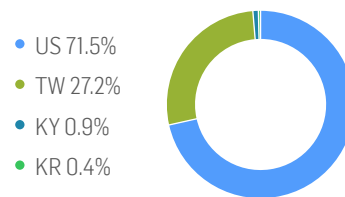
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.43%	9.24%	54.16%	81.29%	22.97%	756.05%
Performance (p.a.)						41.57%
Volatility (p.a.)	31.73%	34.05%	29.77%	31.10%	33.09%	35.91%
High	9161.46	9669.50	9669.50	9669.50	9669.50	9669.50
Low	7930.20	7680.31	5575.41	4611.17	6572.51	909.84
Sharpe Ratio*	-1.72	1.11	4.55	2.49	2.52	1.01
Max. Drawdown	-13.44%	-17.99%	-17.99%	-17.99%	-17.99%	-50.92%
VaR 95 \ 99				-44.1% \ -65.5%		-58.6% \ -94.9%
CVaR 95 \ 99				-57.5% \ -73.9%		-80.7% \ -119.2%

* 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	23.91%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	21.21%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	17.59%
SYNOPSYS INC	SNPS UW Equity	US	USD	14.33%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	13.24%
UNITED MICROELECTRONICS CORP ADR	UMC UN Equity	TW	USD	3.20%
ASE INDUSTRIAL HLDG SPON ADR	ASX UN Equity	TW	USD	2.77%
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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