

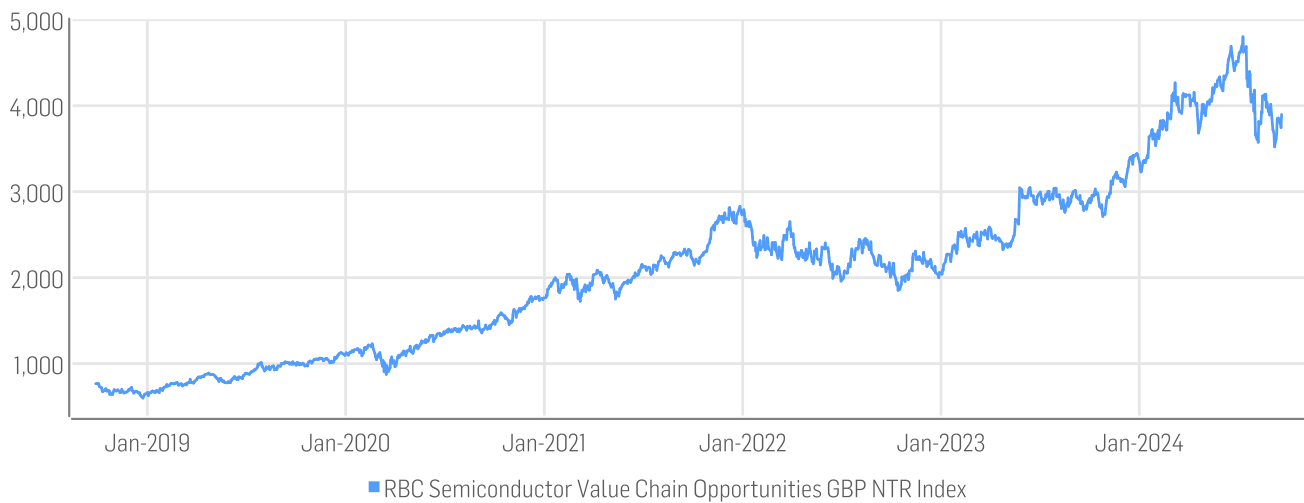
# FACTSHEET - AS OF 19-Sep-2024

## RBC Semiconductor Value Chain Opportunities GBP NTR Index

### DESCRIPTION

RBC Semiconductor Value Chain Opportunities Net Total Return GBP Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

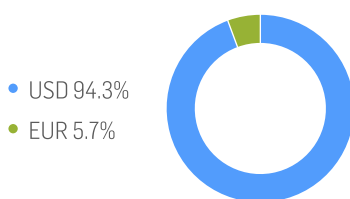
ISIN / WKN	SLOKTM	Base Value / Base Date	766.8327552 Points / 28.09.2018
Bloomberg / Reuters	RBCSVCNG Index/ .RBCSVCNG	Last Price	3898.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 27.11.2018
Index Members	16		

## STATISTICS

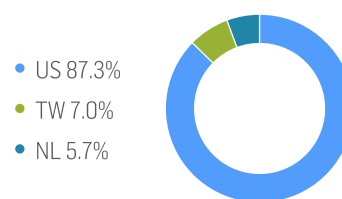
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.18%	-14.92%	-5.84%	37.41%	13.92%	408.34%
Performance (p.a.)						31.27%
Volatility (p.a.)	45.39%	49.03%	40.34%	34.81%	38.14%	35.48%
High	4132.54	4801.90	4801.90	4801.90	4801.90	4801.90
Low	3520.91	3520.91	3520.91	2711.97	3228.86	598.89
Sharpe Ratio*	-1.00	-1.08	-0.41	0.95	0.39	0.74
Max. Drawdown	-14.80%	-26.68%	-26.68%	-26.68%	-26.68%	-34.51%
VaR 95 \ 99				-58.1% \ -106.2%		-58.0% \ -90.8%
CVaR 95 \ 99				-83.7% \ -126.6%		-80.8% \ -122.1%

\* 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 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	7.65%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	7.52%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	7.40%
BROADCOM INC	AVGO UW Equity	US	USD	7.23%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	7.04%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	6.82%
KLA CORP	KLAC UW Equity	US	USD	6.52%
NVIDIA CORP	NVDA UW Equity	US	USD	6.39%
TERADYNE INC	TER UW Equity	US	USD	6.25%
ENTEGRIS INC	ENTG UW Equity	US	USD	5.94%

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