

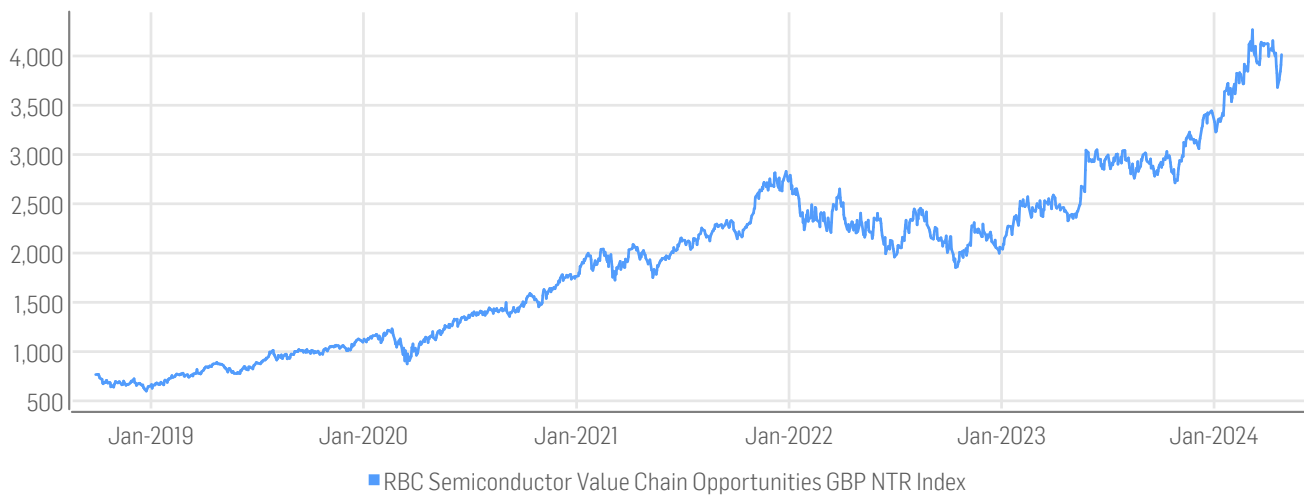
# FACTSHEET - AS OF 26-Apr-2024

## 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	4014.18
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		

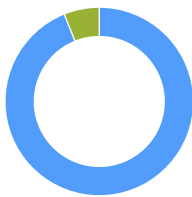
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.79%	11.16%	46.22%	67.69%	17.31%	423.48%
Performance (p.a.)						34.56%
Volatility (p.a.)	30.50%	32.80%	29.51%	29.24%	32.15%	34.95%
High	4155.65	4266.43	4266.43	4266.43	4266.43	4266.43
Low	3680.88	3535.61	2735.89	2352.25	3228.86	598.89
Sharpe Ratio*	-1.12	1.48	3.76	2.18	1.80	0.84
Max. Drawdown	-11.42%	-13.72%	-13.72%	-13.72%	-13.72%	-34.51%
VaR 95 \ 99				-43.1% \ -58.1%		-56.0% \ -89.1%
CVaR 95 \ 99				-53.9% \ -68.1%		-78.2% \ -116.5%

\* 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).

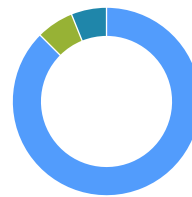
## COMPOSITION BY CURRENCIES

- USD 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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