

# FACTSHEET - AS OF 26-Apr-2024

## RBC Semiconductor Value Chain Opportunities GBP GTR Index

### DESCRIPTION

RBC Semiconductor Value Chain Opportunities Gross Total Return GBP Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

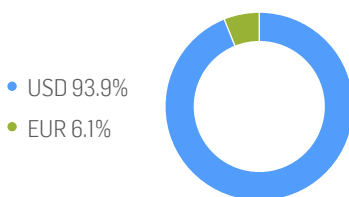
ISIN / WKN	SLOKTN	Base Value / Base Date	766.8438976 Points / 28.09.2018
Bloomberg / Reuters	RBCSVCGG Index/ .RBCSVCGG	Last Price	4073.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 27.11.2018
Index Members	16		

## STATISTICS

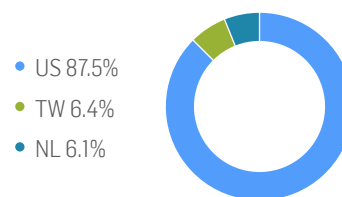
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.78%	11.21%	46.37%	68.03%	17.37%	431.25%
Performance (p.a.)						34.91%
Volatility (p.a.)	30.50%	32.80%	29.51%	29.24%	32.15%	34.95%
High	4217.36	4329.13	4329.13	4329.13	4329.13	4329.13
Low	3735.54	3587.07	2774.21	2382.47	3275.35	599.46
Sharpe Ratio*	-1.12	1.49	3.78	2.19	1.81	0.85
Max. Drawdown	-11.42%	-13.71%	-13.71%	-13.71%	-13.71%	-34.37%
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



## COMPOSITION BY COUNTRIES



## 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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