

FACTSHEET - AS OF 29-Nov-2023

Solactive LED Total Return Index

DESCRIPTION

The Solactive LED Index tracks the performance of the biggest companies which are active in the LED sector. The index is calculated as a total return index in Euro and adjusted semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0LD4 / SLA0LD	Base Value / Base Date	100 Points / 15.11.2010
Bloomberg / Reuters	SOLLED Index / .SOLLED	Last Price	273.09
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 15.11.2010
Index Members	23		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.88%	-3.11%	-4.28%	-1.94%	8.96%	173.09%
Performance (p.a.)						8.01%
Volatility (p.a.)	16.26%	17.60%	16.00%	15.56%	15.47%	18.55%
High	273.36	283.93	298.39	298.39	298.39	338.06
Low	245.25	245.25	245.25	245.25	245.25	73.21
Sharpe Ratio*	15.24	-0.90	-0.77	-0.38	0.38	0.22
Max. Drawdown	-1.29%	-13.62%	-17.81%	-17.81%	-17.81%	-38.76%
VaR 95 \ 99				-26.1% \ -37.8%		-29.8% \ -49.0%
CVaR 95 \ 99				-33.6% \ -39.0%		-42.7% \ -65.9%

* 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).

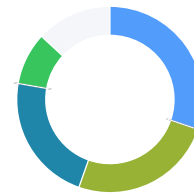
COMPOSITION BY CURRENCIES

- USD 30.2%
- JPY 25.2%
- KRW 22.4%
- TWD 14.2%
- Others 8.1%



COMPOSITION BY COUNTRIES

- US 30.2%
- JP 25.2%
- KR 22.4%
- TW 9.1%
- Others 13.1%



TOP COMPONENTS AS OF 29-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	11.63%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	10.74%
UNIVERSAL DISPLAY CORP	OLED UW Equity	US	USD	7.68%
LITE-ON TECHNOLOGY CORP	2301 TT Equity	TW	TWD	7.38%
ROHM CO LTD ORD	6963 JT Equity	JP	JPY	7.16%
LG CHEM LTD	051910 KP Equity	KR	KRW	7.14%
HAMAMATSU PHOTONICS KK ORD	6965 JT Equity	JP	JPY	6.22%
ACUITY BRANDS INC	AYI UN Equity	US	USD	5.18%
SILERGY CORP	6415 TT Equity	KY	TWD	5.06%
WOLFSPEED INC	WOLF UN Equity	US	USD	4.31%
LG INNOTEK CO LTD ORD	011070 KP Equity	KR	KRW	4.07%
AIXTRON SE	AIXA GY Equity	DE	EUR	3.88%
SIGNIFY NV	LIGHT NA Equity	NL	EUR	3.40%
RESONAC HOLDINGS CORP	4004 JT Equity	JP	JPY	3.26%
STANLEY ELECTRIC CO LTD	6923 JT Equity	JP	JPY	2.97%

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