

FACTSHEET - AS OF 19-Sep-2024

Solactive Global Semiconductor Leaders Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

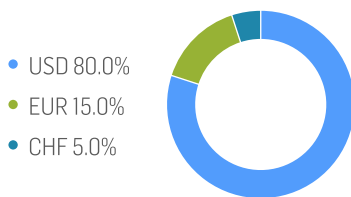
ISIN / WKN	DE000SLODET0 / SLODET	Base Value / Base Date	98.5 Points / 11.06.2021
Bloomberg / Reuters	/ .SOLSEMIN	Last Price	148.92
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.06.2021
Index Members	20		

STATISTICS

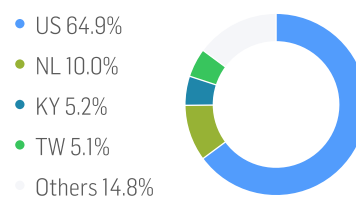
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.54%	-11.78%	-4.39%	36.71%	11.00%	51.19%
Performance (p.a.)						13.45%
Volatility (p.a.)	38.97%	41.71%	34.42%	29.69%	32.28%	31.28%
High	156.19	181.16	181.16	181.16	181.16	181.16
Low	135.20	134.51	134.51	103.73	125.79	68.42
Sharpe Ratio*	-1.05	-1.08	-0.41	1.08	0.31	0.26
Max. Drawdown	-13.44%	-25.75%	-25.75%	-25.75%	-25.75%	-47.07%
VaR 95 \ 99				-46.2% \ -100.4%		-49.5% \ -81.9%
CVaR 95 \ 99				-72.0% \ -109.4%		-69.9% \ -97.2%

* 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 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
CREDO TECHNOLOGY GROUP HOLDING LTD	CRDO UW Equity	KY	USD	5.18%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	5.12%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.08%
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	MTSI UW Equity	US	USD	5.06%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.06%
BROADCOM INC	AVGO UW Equity	US	USD	5.03%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.02%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	5.01%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	5.01%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	5.01%

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