

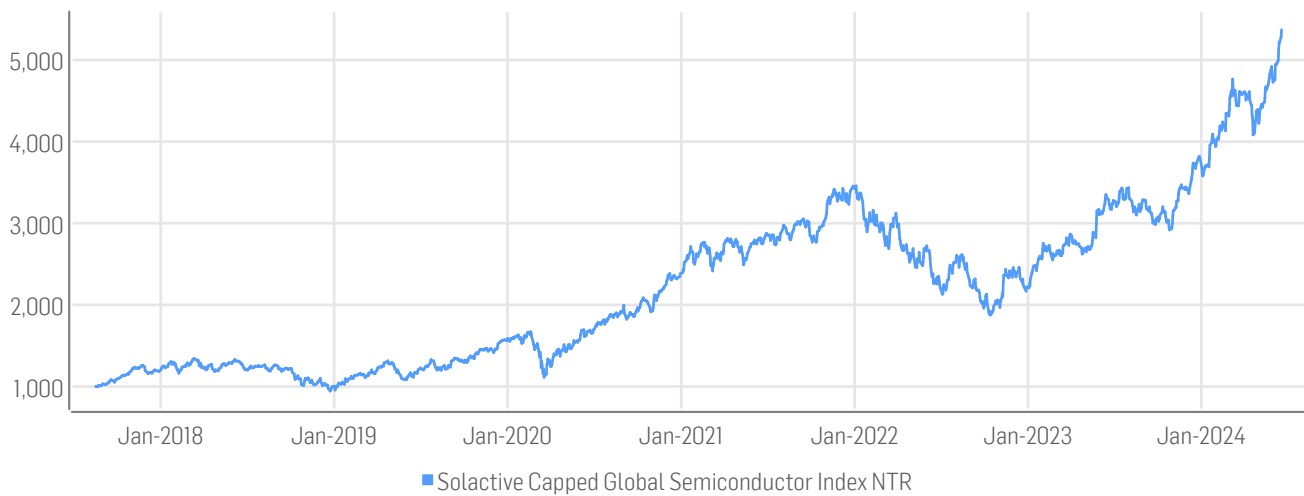
FACTSHEET - AS OF 18-Jun-2024

Solactive Capped Global Semiconductor Index NTR

DESCRIPTION

Representation of companies that have business operations in the global semiconductor industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODG37 / SLODG3	Base Value / Base Date	1000 Points / 17.08.2017
Bloomberg / Reuters	SOCGSEM Index/ .SOCGSEM	Last Price	5371.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 17.08.2017
Index Members	50		

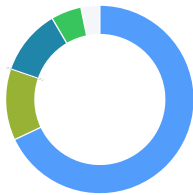
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	15.97%	20.08%	44.20%	69.17%	41.47%	437.17%
Performance (p.a.)						27.88%
Volatility (p.a.)	21.12%	23.78%	24.80%	22.72%	25.04%	27.19%
High	5371.66	5371.66	5371.66	5371.66	5371.66	5371.66
Low	4699.06	4083.02	3578.89	2918.05	3578.89	943.46
Sharpe Ratio*	23.76	4.41	4.23	2.87	4.14	0.83
Max. Drawdown	-3.92%	-11.49%	-14.36%	-15.07%	-14.36%	-45.80%
VaR 95 \ 99				-34.5% \ -48.0%		-40.6% \ -71.2%
CVaR 95 \ 99				-44.6% \ -66.4%		-61.7% \ -98.8%

* 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).

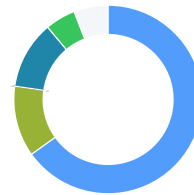
COMPOSITION BY CURRENCIES

- USD 68.0%
- TWD 12.3%
- EUR 11.3%
- JPY 5.2%
- Others 3.2%



COMPOSITION BY COUNTRIES

- US 65.1%
- TW 12.1%
- NL 11.7%
- JP 5.2%
- Others 5.9%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	12.83%
BROADCOM INC	AVGO UW Equity	US	USD	11.39%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.43%
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.47%
QUALCOMM INC	QCOM UW Equity	US	USD	5.08%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.01%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.13%
ARM HOLDINGS ADR	ARM UW Equity	US	USD	3.59%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	3.58%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	3.41%

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