

FACTSHEET - AS OF 14-Aug-2024

Solactive GBS Global Markets Semiconductor All Cap USD Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODK49 / SLODK4	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGSEMAUP	Last Price	3862.69
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	618		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-15.19%	-5.68%	2.74%	33.43%	10.70%	286.27%
Performance (p.a.)						20.43%
Volatility (p.a.)	47.35%	32.09%	28.35%	24.46%	27.17%	26.06%
High	4572.97	4631.10	4631.10	4631.10	4631.10	4631.10
Low	3515.73	3515.73	3515.73	2688.09	3278.42	954.22
Sharpe Ratio*	-1.94	-0.82	0.01	1.17	0.45	0.58
Max. Drawdown	-23.12%	-24.08%	-24.08%	-24.08%	-24.08%	-45.75%
VaR 95 \ 99				-38.6% \ -78.4%		-40.4% \ -70.9%
CVaR 95 \ 99				-59.0% \ -96.4%		-61.0% \ -97.4%

* 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).

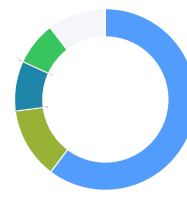
COMPOSITION BY CURRENCIES

- USD 64.6%
- TWD 13.1%
- EUR 8.6%
- JPY 7.7%
- Others 6.0%



COMPOSITION BY COUNTRIES

- US 60.3%
- TW 12.7%
- NL 8.9%
- JP 7.7%
- Others 10.4%



TOP COMPONENTS AS OF 14-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.76%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.49%
BROADCOM INC	AVGO UW Equity	US	USD	5.42%
NVIDIA CORP	NVDA UW Equity	US	USD	5.25%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.88%
QUALCOMM INC	QCOM UW Equity	US	USD	4.80%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.74%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.59%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	3.65%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	3.63%

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