

FACTSHEET - AS OF 04-Sep-2024

Solactive AI Custom Semiconductor Index NTR

DESCRIPTION

Representation of securities that are engaged in custom semiconductor design, development, and manufacturing, crucial for optimizing performance and efficiency in AI applications.

HISTORICAL PERFORMANCE



CHARACTERISTICS

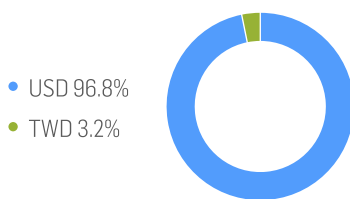
ISIN / WKN	SL0L49	Base Value / Base Date	1000 Points / 07.05.2019
Bloomberg / Reuters	/.SOLCSEMN	Last Price	4499.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2019
Index Members	10		

STATISTICS

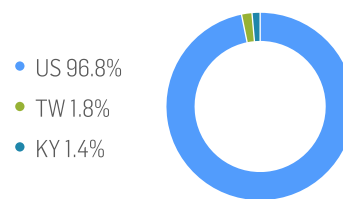
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.48%	-7.11%	-8.49%	38.52%	15.49%	349.97%
Performance (p.a.)						32.60%
Volatility (p.a.)	47.51%	48.72%	42.17%	38.07%	42.91%	34.11%
High	4926.48	5701.54	5701.54	5701.54	5701.54	5701.54
Low	4124.42	4124.42	4060.47	3072.10	3683.85	771.77
Sharpe Ratio*	2.85	-0.64	-0.52	0.89	0.42	0.80
Max. Drawdown	-8.66%	-27.66%	-27.66%	-27.66%	-27.66%	-39.85%
VaR 95 \ 99				-58.1% \ -124.8%		-54.4% \ -92.3%
CVaR 95 \ 99				-96.9% \ -132.2%		-79.9% \ -130.0%

* 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 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	24.65%
ARM HOLDINGS ADR	ARM UW Equity	US	USD	20.85%
SYNOPSIS INC	SNPS UW Equity	US	USD	17.37%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	16.52%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	14.65%
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	MTSI UW Equity	US	USD	1.72%
ALCHIP TECHNOLOGIES LTD	3661 TT Equity	KY	TWD	1.39%
RAMBUS INC	RMBS UW Equity	US	USD	1.05%
GLOBAL UNICHIP CORP	3443 TT Equity	TW	TWD	0.99%
ASMEDIA TECHNOLOGY INC	5269 TT Equity	TW	TWD	0.81%

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