

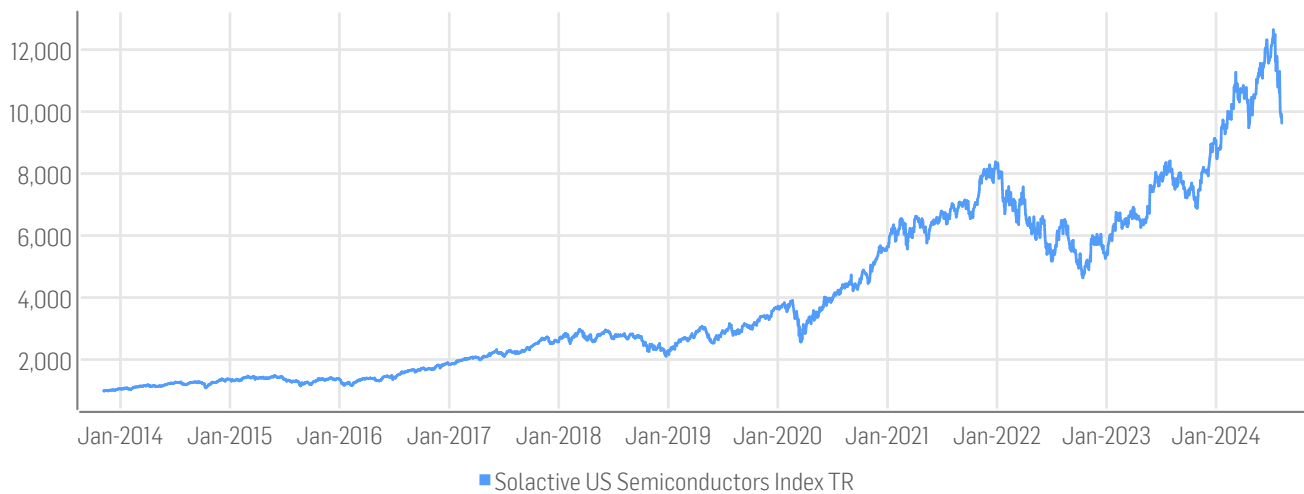
FACTSHEET - AS OF 07-Aug-2024

Solactive US Semiconductors Index TR

DESCRIPTION

Representation of US listed semiconductor companies.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MJ1	Base Value / Base Date	1000 Points / 06.11.2013
Bloomberg / Reuters	/.SOLUSMDT	Last Price	9627.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.11.2013
Index Members	30		

STATISTICS

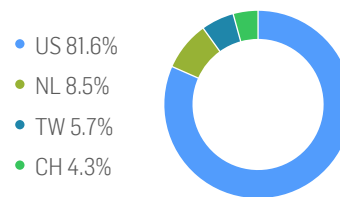
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-22.09%	-7.75%	-3.79%	26.07%	6.23%	862.74%
Performance (p.a.)						23.45%
Volatility (p.a.)	54.29%	38.24%	34.87%	30.48%	33.53%	29.12%
High	12641.88	12641.88	12641.88	12641.88	12641.88	12641.88
Low	9627.40	9627.40	9477.59	6877.63	8475.63	981.07
Sharpe Ratio*	-1.85	-0.87	-0.37	0.69	0.15	0.62
Max. Drawdown	-23.85%	-23.85%	-23.85%	-23.85%	-23.85%	-44.69%
VaR 95 \ 99				-52.7% \ -80.2%		-46.6% \ -79.3%
CVaR 95 \ 99				-72.0% \ -114.6%		-69.8% \ -107.3%

* 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 07-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.02%
BROADCOM INC	AVGO UW Equity	US	USD	9.00%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	6.75%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.75%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	4.67%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.56%
KLA CORP	KLAC UW Equity	US	USD	4.51%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	4.44%
TE CONNECTIVITY LTD	TEL UN Equity	CH	USD	4.27%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	4.17%

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