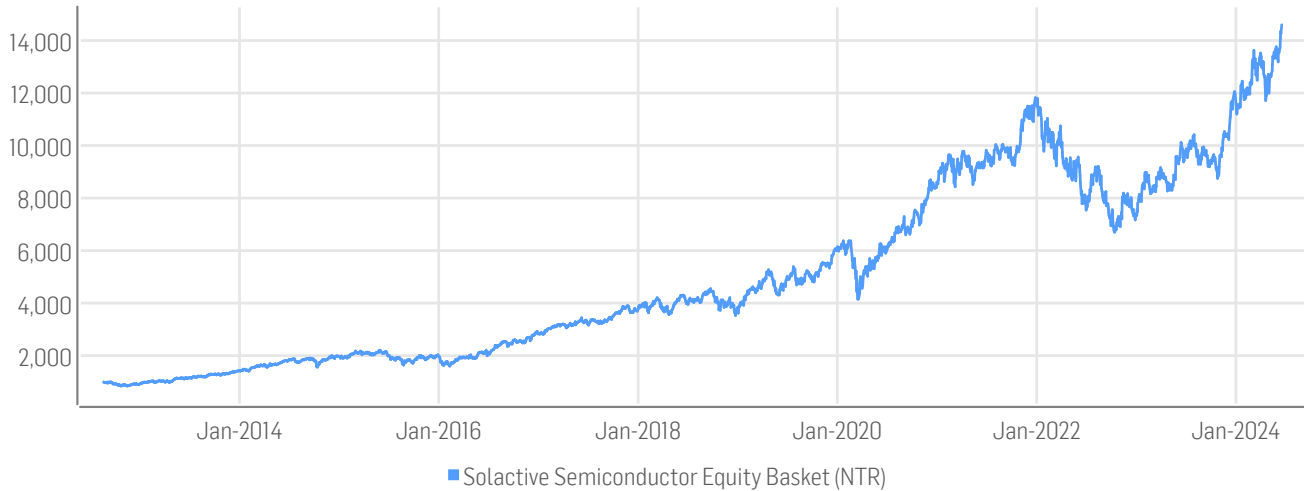


# FACTSHEET - AS OF 17-Jun-2024

## Solactive Semiconductor Equity Basket (NTR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA64L7 / SLA64L	Base Value / Base Date	1000 Points / 21.08.2012
Bloomberg / Reuters	SOLSCEQN / .SOLSCEQN	Last Price	14600.59
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 21.08.2018
Index Members	8		

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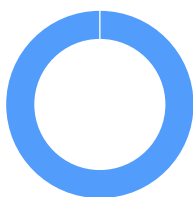
### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.64%	16.90%	28.22%	55.73%	22.11%	1360.06%
Performance (p.a.)						25.46%
Volatility (p.a.)	24.31%	27.10%	27.59%	25.78%	27.56%	28.69%
High	14600.59	14600.59	14600.59	14600.59	14600.59	14600.59
Low	13187.83	11715.36	11199.62	8752.83	11199.62	837.80
Sharpe Ratio*	8.28	3.07	2.19	2.00	1.74	0.70
Max. Drawdown	-4.17%	-13.37%	-14.04%	-15.95%	-14.04%	-43.35%
VaR 95 \ 99				-42.7% \ -58.4%		-47.2% \ -77.0%
CVaR 95 \ 99				-54.1% \ -69.6%		-66.8% \ -102.6%

\* 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).

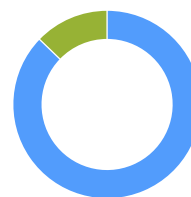
### COMPOSITION BY CURRENCIES

• USD 100.0%



### COMPOSITION BY COUNTRIES

• US 87.2%  
• NL 12.8%



### COMPONENTS AS OF 17-Jun-2024

Ticker	Currency	Country	Company	Index Weight (%)
AVGO UW Equity	USD	US	BROADCOM INC	15.68%
QCOM UW Equity	USD	US	QUALCOMM INC	15.03%
MU UW Equity	USD	US	MICRON TECHNOLOGY INC	13.77%
TXN UW Equity	USD	US	TEXAS INSTRUMENTS INC	13.10%
NXPI UW Equity	USD	NL	NXP SEMICONDUCTOR NV	12.79%
SWKS UW Equity	USD	US	SKYWORKS SOLUTIONS INC	11.56%
AMD UW Equity	USD	US	ADVANCED MICRO DEVICES	10.00%
INTC UW Equity	USD	US	INTEL CORP	8.08%

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