

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Semiconductor ESG Screened Index NTR

### DESCRIPTION

Representation of securities that have business operations in the semiconductor industry and that fulfill certain sustainability criteria (e.g. UNGC standards, business involvement criteria and minimum ESG Risk Score).

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFN02 / SLOFN0	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SOSEMISN	Last Price	7772.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		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	50		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.15%	7.49%	29.78%	119.65%	17.43%	677.23%
Performance (p.a.)						25.86%
Volatility (p.a.)	34.31%	30.66%	29.66%	26.36%	31.27%	27.31%
High	7859.00	8488.12	8488.12	8488.12	8488.12	8488.12
Low	7123.34	7105.42	5743.18	3409.96	6618.01	977.97
Sharpe Ratio*	1.23	0.99	2.23	4.50	2.54	0.81
Max. Drawdown	-9.36%	-16.08%	-16.08%	-16.08%	-16.08%	-44.30%
VaR 95 \ 99				-40.3% \ -66.5%		-42.3% \ -72.8%
CVaR 95 \ 99				-57.2% \ -72.8%		-63.5% \ -100.3%

\* 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

- USD 66.0%
- TWD 9.4%
- JPY 8.9%
- EUR 8.5%
- Others 7.1%



## COMPOSITION BY COUNTRIES

- US 61.4%
- TW 9.2%
- JP 8.9%
- NL 8.3%
- Others 12.2%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTEL CORP	INTC UW Equity	US	USD	5.24%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.12%
SK HYNIX INC	000660 KP Equity	KR	KRW	5.01%
KLA CORP	KLAC UW Equity	US	USD	4.81%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.72%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.70%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.66%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	4.62%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.54%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.45%

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