

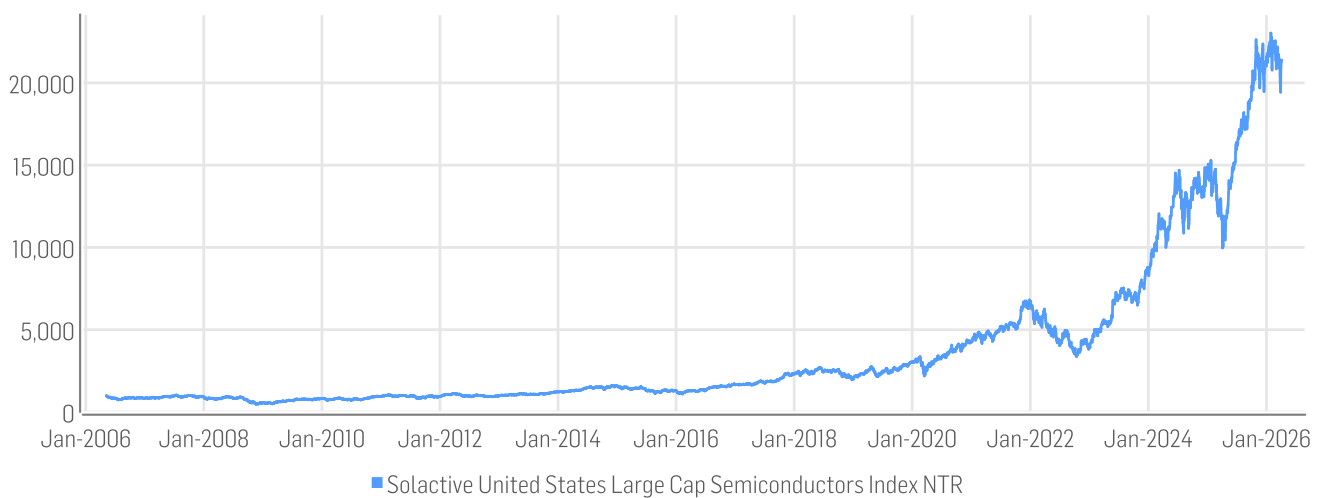
FACTSHEET - AS OF 06-Apr-2026

Solactive United States Large Cap Semiconductors Index NTR

DESCRIPTION

The Solactive United States Large Cap Semiconductors Index NTR intends to track the performance of companies involved in the semiconductors industry from the United States stock market. Constituents are weighted on the free-float market capitalization and capped at 30%. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOG243 / SLOG24 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | /.SUSSEMNR | Last Price | 21388.42 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 9 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|----------|----------|----------|-----------------|----------|------------------|
| Performance | 1.66% | -1.77% | 3.32% | 87.94% | 1.75% | 2038.84% |
| Performance (p.a.) | | | | | | 16.63% |
| Volatility (p.a.) | 38.15% | 35.02% | 36.74% | 32.17% | 34.70% | 30.98% |
| High | 22175.75 | 23028.26 | 23028.26 | 23028.26 | 23028.26 | 23028.26 |
| Low | 19429.53 | 19429.53 | 19429.53 | 10446.82 | 19429.53 | 460.89 |
| Sharpe Ratio* | 0.49 | -0.30 | 0.09 | 2.67 | 0.09 | 0.42 |
| Max. Drawdown | -12.38% | -15.63% | -15.63% | -15.63% | -15.63% | -55.24% |
| VaR 95 \ 99 | | | | -49.8% \ -90.3% | | -48.4% \ -87.5% |
| CVaR 95 \ 99 | | | | -70.1% \ -98.2% | | -72.8% \ -115.3% |

* 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 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------|----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 28.81% |
| BROADCOM INC | AVGO UW Equity | US | USD | 28.07% |
| MICRON TECHNOLOGY INC | MU UW Equity | US | USD | 12.82% |
| ADVANCED MICRO DEVICES | AMD UW Equity | US | USD | 10.76% |
| INTEL CORP | INTC UW Equity | US | USD | 6.77% |
| TEXAS INSTRUMENTS INC | TXN UW Equity | US | USD | 5.46% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 4.07% |
| MARVELL TECHNOLOGY INC | MRVL UW Equity | US | USD | 2.80% |
| ARM HOLDINGS ADR | ARM UW Equity | US | USD | 0.44% |

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