

FACTSHEET - AS OF 15-Aug-2022

Solactive Global Copper Miners Index

DESCRIPTION

The Solactive Global Copper Miners Index includes international companies active in exploration, mining and/or refining of copper. The index includes a minimum of 20 and a maximum of 40 members. The calculation is done in USD as a total return index. Index adjustments are carried out semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A1DKEA1 / A1DKEA	Base Value / Base Date	100 Points / 26.02.2010
Bloomberg / Reuters	SOLGLOCO Index / .SOLGLOCO	Last Price	112.71
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Commodity-Equity	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 26.02.2010
Index Members	41		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	16.39%	-15.37%	-23.10%	-2.24%	-13.66%	12.71%
Performance (p.a.)						0.96%
Volatility (p.a.)	32.59%	38.68%	36.24%	32.29%	34.57%	31.84%
High	115.77	146.45	165.51	165.51	165.51	166.91
Low	101.02	96.06	96.06	96.06	96.06	28.05
Sharpe Ratio*	16.33	-1.33	-1.20	-0.14	-0.67	-0.04
Max. Drawdown	-4.96%	-34.41%	-41.96%	-41.96%	-41.96%	-83.19%
VaR 95 \ 99				-61.1% \ -83.9%		-51.7% \ -85.2%
CVaR 95 \ 99				-73.6% \ -87.1%		-74.6% \ -114.6%

* 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

- CAD 25.0%
- AUD 14.9%
- USD 12.9%
- GBP 11.5%
- Others 35.6%



COMPOSITION BY COUNTRIES

- CA 30.0%
- AU 14.9%
- US 8.9%
- JP 7.6%
- Others 38.5%



TOP COMPONENTS AS OF 15-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
OZ MINERALS LTD	OZL AT Equity	AU	AUD	6.31%
GLENCORE PLC	GLEN LN Equity	JE	GBP	5.67%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	5.42%
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	5.32%
BHP GROUP LTD	BHP AT Equity	AU	AUD	4.89%
IVANHOE MINES LTD	IVN CT Equity	CA	CAD	4.85%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	4.64%
ZIJIN MINING GROUP CO LTD	2899 HK Equity	CN	HKD	4.61%
SUMITOMO METAL MINING CO LTD ORD	5713 JT Equity	JP	JPY	4.47%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	4.34%
KGHM POLSKA MIEDZ SA	KGH PW Equity	PL	PLN	4.32%
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	4.31%
BOLIDEN AB	BOL SS Equity	SE	SEK	4.23%
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	3.96%
LUNDIN MINING CORP	LUN CT Equity	CA	CAD	3.64%

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