

FACTSHEET - AS OF 26-Jan-2022

Solactive AuAg ESG Gold Mining Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC002 / SLOC00	Base Value / Base Date	1000 Points / 27.03.2015
Bloomberg / Reuters	- / .SOLESGOP	Last Price	1968.77
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 27.03.2015
Index Members	25		

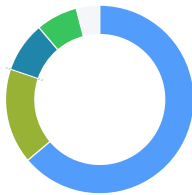
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.28%	-6.17%	-11.83%	-11.46%	-5.47%	96.88%
Performance (p.a.)						10.42%
Volatility (p.a.)	36.23%	29.13%	27.91%	28.32%	39.74%	34.76%
High	2109.51	2238.79	2238.79	2497.24	2109.51	2910.32
Low	1948.88	1892.35	1783.12	1783.12	1948.88	683.38
Sharpe Ratio*	-1.14	-0.78	-0.81	-0.41	-1.38	0.30
Max. Drawdown	-6.67%	-15.47%	-20.25%	-28.60%	-6.67%	-46.10%
VaR 95 \ 99				-50.6% \ -63.9%		-52.4% \ -104.9%
CVaR 95 \ 99				-60.3% \ -81.7%		-80.3% \ -132.6%

* 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).

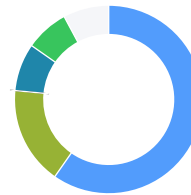
COMPOSITION BY CURRENCIES

- CAD 63.8%
- USD 16.4%
- ZAR 8.6%
- GBP 7.1%
- Others 4.0%



COMPOSITION BY COUNTRIES

- CA 59.7%
- ZA 16.8%
- US 8.2%
- GB 7.4%
- Others 7.9%



TOP COMPONENTS AS OF 26-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
IMPALA PLATINUM HOLDINGS LTD	IMP SJ Equity	ZA	ZAR	4.38%
NEW GOLD INC	NGD CT Equity	CA	CAD	4.34%
YAMANA GOLD INC	YRI CT Equity	CA	CAD	4.28%
SANDSTORM GOLD LTD	SSL CT Equity	CA	CAD	4.26%
ANGLO PLATINUM LTD	AMS SJ Equity	ZA	ZAR	4.26%
GOLD FIELDS LTD-SPONS ADR	GFI UN Equity	ZA	USD	4.19%
ENDEAVOUR MINING PLC	EDV CT Equity	GB	CAD	4.13%
NEWMONT CORP	NEM UN Equity	US	USD	4.12%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	4.12%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	4.07%

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