

FACTSHEET - AS OF 20-Jun-2024

Solactive AuAg ESG Gold Mining Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

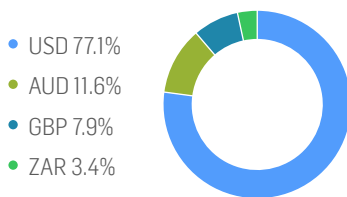
ISIN / WKN	DE000SLOC010 / SLOC01	Base Value / Base Date	1000 Points / 27.03.2015
Bloomberg / Reuters	SOLESGON Index / .SOLESGON	Last Price	2249.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 27.03.2015
Index Members	25		

STATISTICS

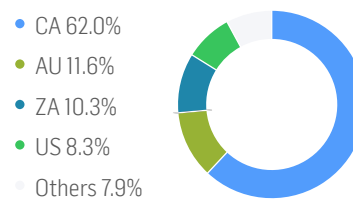
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.13%	16.14%	1.49%	8.74%	3.19%	124.91%
Performance (p.a.)						9.17%
Volatility (p.a.)	32.73%	29.27%	29.17%	28.65%	29.39%	34.10%
High	2448.25	2470.27	2470.27	2470.27	2470.27	3068.47
Low	2168.11	1936.61	1677.46	1677.46	1677.46	686.40
Sharpe Ratio*	-2.13	2.67	-0.08	0.12	0.05	0.11
Max. Drawdown	-11.44%	-12.23%	-25.39%	-25.48%	-23.03%	-53.08%
VaR 95 \ 99				-46.7% \ -64.9%		-53.3% \ -97.6%
CVaR 95 \ 99				-62.9% \ -95.8%		-77.5% \ -124.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
KINROSS GOLD CORP	KGC UN Equity	CA	USD	4.78%
PAN AMERICAN SILVER CORP	PAAS UN Equity	CA	USD	4.70%
NEW GOLD INC	NGD UA Equity	CA	USD	4.36%
NEWMONT CORP	NEM UN Equity	US	USD	4.30%
FORTUNA SILVER MINES INC	FSM UN Equity	CA	USD	4.29%
AGNICO-EAGLE MINES	AEM UN Equity	CA	USD	4.25%
WHEATON PRECIOUS METALS CORP	WPM UN Equity	CA	USD	4.24%
NOVAGOLD RESOURCES INC	NG UA Equity	CA	USD	4.13%
MAG SILVER CORP	MAG UA Equity	CA	USD	4.07%
GOLD ROAD RESOURCES LTD	GOR AT Equity	AU	AUD	4.03%

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