

FACTSHEET - AS OF 26-Nov-2021

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	2167.30
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

	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.22%	-2.42%	-17.62%	-10.14%	-14.36%	116.73%
Performance (p.a.)	-	-	-	-	-	12.30%
Volatility (p.a.)	26.16%	24.89%	26.52%	29.78%	29.17%	34.85%
High	2418.11	2418.11	2668.51	2713.36	2713.36	3068.47
Low	2167.30	1925.75	1925.75	1925.75	1925.75	686.40
Sharpe Ratio	-1.84	-0.39	-1.24	-0.36	-0.56	0.34
Max. Drawdown	-10.37%	-13.94%	-27.83%	-29.03%	-29.03%	-44.81%
VaR 95 \ 99				-51.9% \ -72.3%		-52.5% \ -104.8%
CVaR 95 \ 99				-62.3% \ -81.4%		-80.7% \ -132.4%

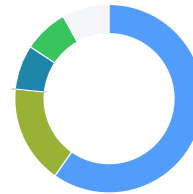
COMPOSITION BY CURRENCIES

- CAD 59.7%
- USD 16.9%
- GBP 8.1%
- AUD 7.6%
- Others 7.6%



COMPOSITION BY COUNTRIES

- CA 59.7%
- ZA 16.9%
- US 7.6%
- AU 7.6%
- Others 8.1%



TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
IAMGOLD CORP	IMG CT Equity	CA	CAD	5.00%
GOLD FIELDS LTD-SPONS ADR	GFI UN Equity	ZA	USD	4.79%
ANGLOGOLD ASHANTI-SPON ADR	AU UN Equity	ZA	USD	4.51%
SSR MINING INC	SSRM CT Equity	CA	CAD	4.48%
ELDORADO GOLD CORP	ELD CT Equity	CA	CAD	4.28%
B2GOLD CORP	BTO CT Equity	CA	CAD	4.23%
FRESNILLO PLC	FRES LN Equity	GB	GBP	4.17%
KINROSS GOLD CORP	K CT Equity	CA	CAD	4.09%
ANGLO PLATINUM LTD	AMS SJ Equity	ZA	ZAR	4.04%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	4.03%

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