

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Lithium v2 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCYT7 / SLOCYT	Base Value / Base Date	1000.0 Points / 26.03.2021
Bloomberg / Reuters	SOLLIT2 Index / .SOLLIT2	Last Price	769.97
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	01:00 to 22:30 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 26.03.2021
Index Members	40		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.21%	-1.69%	-11.63%	-27.24%	-16.65%	-23.00%
Performance (p.a.)						-8.12%
Volatility (p.a.)	19.58%	23.83%	24.16%	22.28%	22.93%	25.11%
High	836.80	845.74	932.27	1222.89	923.74	1668.36
Low	759.74	715.88	715.88	715.88	715.88	715.88
Sharpe Ratio*	-2.72	-0.50	-1.14	-1.48	-2.10	-0.53
Max. Drawdown	-9.21%	-10.17%	-23.21%	-41.46%	-22.50%	-57.09%
VaR 95 \ 99				-36.5% \ -57.5%		-41.6% \ -67.0%
CVaR 95 \ 99				-47.5% \ -67.1%		-54.8% \ -71.3%

\* 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

- CNH 34.8%
- USD 23.1%
- AUD 15.7%
- JPY 9.9%
- Others 16.4%



## COMPOSITION BY COUNTRIES

- CN 39.2%
- US 17.0%
- AU 15.7%
- JP 9.9%
- Others 18.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALBEMARLE CORP	ALB UN Equity	US	USD	9.60%
NAURA TECHNOLOGY GROUP CO-A	002371 C2 Equity	CN	CNH	6.35%
TDK CORP ORD	6762 JT Equity	JP	JPY	5.95%
MINERAL RESOURCES LTD ORD	MIN AT Equity	AU	AUD	5.46%
CONTEMPORARY AMPEREX TECHN-A	300750 C2 Equity	CN	CNH	5.34%
PILBARA MINERALS LTD	PLS AT Equity	AU	AUD	5.06%
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	4.40%
BYD CO LTD	1211 HK Equity	CN	HKD	4.37%
EVE ENERGY CO LTD-A	300014 C2 Equity	CN	CNH	4.06%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	3.98%

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