

FACTSHEET - AS OF 26-Apr-2024

Solactive Metals & Mining Select Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D2T6 / SL0D2T	Base Value / Base Date	100 Points / 07.07.2021
Bloomberg / Reuters	SOLMMSLT Index/ .SOLMMSLT	Last Price	119.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.06.2015
Index Members	34		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.96%	8.38%	15.59%	9.43%	1.09%	19.65%
Performance (p.a.)						6.61%
Volatility (p.a.)	16.04%	16.02%	17.78%	19.28%	16.22%	24.05%
High	121.21	121.21	121.21	121.21	121.21	128.37
Low	112.92	103.71	101.03	100.11	103.71	81.16
Sharpe Ratio*	6.05	2.08	1.62	0.22	-0.12	0.05
Max. Drawdown	-4.09%	-6.98%	-13.04%	-13.04%	-12.38%	-36.78%
VaR 95 \ 99				-32.0% \ -43.6%		-43.5% \ -59.2%
CVaR 95 \ 99				-39.2% \ -46.9%		-55.0% \ -69.8%

* 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

- AUD 28.3%
- USD 22.7%
- GBP 21.1%
- CAD 19.8%
- Others 8.2%



COMPOSITION BY COUNTRIES

- AU 28.3%
- US 22.7%
- CA 19.8%
- GB 14.5%
- Others 14.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BHP GROUP LTD	BHP AT Equity	AU	AUD	15.93%
RIO TINTO PLC	RIO LN Equity	GB	GBP	8.53%
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	8.24%
GLENORE PLC	GLEN LN Equity	JE	GBP	6.54%
NUCOR CORP	NUE UN Equity	US	USD	5.92%
NEWMONT CORP	NEM UN Equity	US	USD	5.39%
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	4.77%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	3.60%
RIO TINTO LTD	RIO AT Equity	AU	AUD	3.55%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	3.39%

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