

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Metals & Mining Select v2 Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOD6L4	Base Value / Base Date	100 Points / 07.07.2021
Bloomberg / Reuters	SOLMMSL2 Index/ .SOLMMSL2	Last Price	102.67
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 01.06.2015
Index Members	34		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.80%	6.71%	13.56%	4.84%	-0.48%	2.67%
Performance (p.a.)						0.94%
Volatility (p.a.)	15.93%	15.65%	17.63%	19.26%	15.92%	24.19%
High	104.07	104.07	104.07	104.07	104.07	121.75
Low	97.04	90.21	88.24	88.18	90.21	74.24
Sharpe Ratio*	5.86	1.59	1.37	-0.02	-0.43	-0.18
Max. Drawdown	-4.12%	-7.16%	-13.23%	-14.15%	-12.56%	-39.02%
VaR 95 \ 99				-32.5% \ -43.6%		-43.6% \ -61.8%
CVaR 95 \ 99				-39.3% \ -47.7%		-56.1% \ -73.6%

\* 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

- 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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