

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Smart Materials Index PR

### DESCRIPTION

Representation of companies that have business operations in the materials industry.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0DZH0 / SL0DZH	Base Value / Base Date	1000 Points / 11.05.2012
Bloomberg / Reuters	SOLSMATP Index/ .SOLSMATP	Last Price	3111.12
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 11.05.2012
Index Members	32		

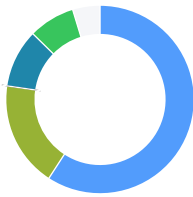
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.12%	-0.28%	16.71%	2.16%	-4.92%	211.11%
Performance (p.a.)						9.96%
Volatility (p.a.)	13.32%	12.23%	13.57%	14.35%	12.39%	18.64%
High	3244.70	3244.70	3287.72	3315.28	3272.01	4068.15
Low	3040.64	3040.64	2686.19	2665.63	3040.64	898.42
Sharpe Ratio*	-3.41	-0.53	2.32	-0.22	-1.59	0.25
Max. Drawdown	-6.29%	-6.29%	-7.52%	-19.60%	-7.07%	-46.55%
VaR 95 \ 99				-25.1% \ -31.6%		-28.0% \ -50.8%
CVaR 95 \ 99				-30.4% \ -39.3%		-44.3% \ -75.4%

\* 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).

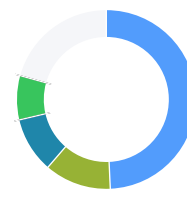
## COMPOSITION BY CURRENCIES

- USD 59.2%
- EUR 18.1%
- KRW 10.0%
- JPY 8.0%
- Others 4.7%



## COMPOSITION BY COUNTRIES

- US 49.3%
- FR 12.0%
- KR 10.0%
- JP 8.0%
- Others 20.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.99%
CABOT CORP	CBT UN Equity	US	USD	5.51%
SHERWIN-WILLIAMS CO	SHW UN Equity	US	USD	5.02%
MERCK & CO. INC.	MRK UN Equity	US	USD	4.93%
AXALTA COATING SYSTEMS LTD	AXTA UN Equity	BM	USD	4.75%
SIKA AG	SIKA SE Equity	CH	CHF	4.71%
NIDEC CORP ORD	6594.JT Equity	JP	JPY	4.65%
ARKEMA SA	AKE FP Equity	FR	EUR	4.43%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	4.38%
SANOFI SA	SAN FP Equity	FR	EUR	4.37%

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