

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Smart Materials Index GTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODZK4 / SLODZK	Base Value / Base Date	1000 Points / 11.05.2012
Bloomberg / Reuters	SOLSMATT Index / .SOLSMATT	Last Price	3770.51
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 11.05.2012
Index Members	32		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.98%	0.12%	17.75%	4.25%	-4.47%	277.05%
Performance (p.a.)						11.74%
Volatility (p.a.)	13.31%	12.27%	13.62%	14.40%	12.42%	18.65%
High	3928.14	3928.14	3966.06	3975.23	3947.08	4716.80
Low	3685.37	3678.40	3227.98	3202.19	3678.40	900.91
Sharpe Ratio*	-3.33	-0.39	2.50	-0.07	-1.48	0.34
Max. Drawdown	-6.18%	-6.18%	-7.25%	-19.45%	-6.81%	-45.42%
VaR 95 \ 99				-25.1% \ -31.6%		-28.0% \ -50.4%
CVaR 95 \ 99				-30.4% \ -39.2%		-44.2% \ -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).

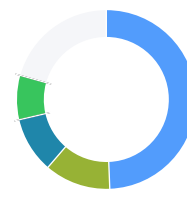
## COMPOSITION BY CURRENCIES

- USD 59.2%
- EUR 18.1%
- KRW 10.1%
- JPY 8.0%
- Others 4.7%



## COMPOSITION BY COUNTRIES

- US 49.4%
- FR 11.9%
- KR 10.1%
- JP 8.0%
- Others 20.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLIED MATERIALS INC	AMAT UN Equity	US	USD	5.96%
CABOT CORP	CBT UN Equity	US	USD	5.51%
SHERWIN-WILLIAMS CO	SHW UN Equity	US	USD	5.00%
MERCK & CO. INC.	MRK UN Equity	US	USD	4.95%
SIKA AG	SIKA SE Equity	CH	CHF	4.72%
AXALTA COATING SYSTEMS LTD	AXTA UN Equity	BM	USD	4.70%
NIDEC CORP ORD	6594 JT Equity	JP	JPY	4.64%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	4.42%
ARKEMA SA	AKE FP Equity	FR	EUR	4.39%
SANOFI SA	SAN FP Equity	FR	EUR	4.33%

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