

FACTSHEET - AS OF 26-Apr-2024

Solactive OFI Energy Strategic Metals Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEN60 / SLOEN6	Base Value / Base Date	100.0 Points / 08.03.2012
Bloomberg / Reuters	S00FESM Index / .S00FESM	Last Price	91.51
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	08:00 to 16:50 (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.03.2012
Index Members	10		

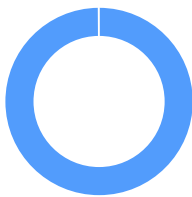
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.29%	12.07%	10.63%	-4.21%	7.89%	-8.49%
Performance (p.a.)						-0.73%
Volatility (p.a.)	15.81%	14.69%	16.31%	16.60%	14.77%	17.36%
High	93.20	93.20	93.20	96.17	93.20	135.98
Low	82.23	77.72	77.72	77.72	77.72	52.21
Sharpe Ratio*	16.69	3.74	1.15	-0.49	1.51	-0.27
Max. Drawdown	-2.46%	-5.43%	-9.48%	-19.18%	-8.36%	-48.80%
VaR 95 \ 99				-25.7% \ -37.8%		-28.9% \ -47.0%
CVaR 95 \ 99				-33.1% \ -43.9%		-39.5% \ -57.3%

* 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).

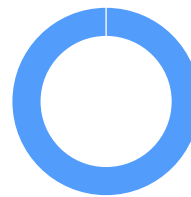
COMPOSITION BY CURRENCIES

- EUR 99.9%
- USD 0.1%



COMPOSITION BY COUNTRIES

- -- 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	-	EUR	99.89%
COPPER FUTURE JUL 24	HGN4 COMDTY	DE	USD	31.39%
ALUMINIUM JUL 24	LAN24 COMDTY	DE	USD	16.43%
SILVER FUTURES JUL 24	SIN4 COMDTY	DE	USD	15.12%
NICKEL FUTURE JUL 24	LNN4 COMDTY	DE	USD	10.49%
LME ZINC FUTURE JUL 24	LXN4 COMDTY	DE	USD	10.10%
PLATIUNM FUTURE JUL 24	PLN24 Comdty	-	USD	9.14%
LME LEAD FUTURE JUL 24	LLN4 COMDTY	DE	USD	4.04%
PALLADIUM FUTURE JUN 24	PAM24 Comdty	-	USD	3.61%
USD-CASH	USD-CASH	US	USD	-100.20%

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