

# Solactive GBS Global Markets Strategic Materials All Cap USD Index NTR

## DESCRIPTION

Representation of securities in the materials industry that are required for the transition from traditional into renewable energy sources

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	DE000SLOF8L8 / SLOF8L	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMATAUN	Last Price	2019.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	331		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.89%	8.40%	16.83%	2.14%	-1.00%	101.98%
Performance (p.a.)						10.62%
Volatility (p.a.)	14.25%	14.01%	17.20%	18.10%	14.94%	21.81%
High	2103.99	2103.99	2103.99	2143.96	2103.99	2411.13
Low	1989.89	1815.24	1701.18	1701.18	1815.24	752.20
Sharpe Ratio*	0.42	2.38	1.85	-0.17	-0.56	0.24
Max. Drawdown	-4.98%	-4.98%	-11.53%	-20.65%	-11.04%	-48.02%
VaR 95 \ 99				-29.3% \ -40.0%		-34.9% \ -54.9%
CVaR 95 \ 99				-35.2% \ -43.2%		-51.0% \ -81.5%

\* 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).

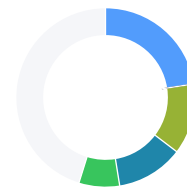
## COMPOSITION BY CURRENCIES

- USD 25.9%
- JPY 12.8%
- AUD 12.1%
- GBP 7.3%
- Others 41.8%



## COMPOSITION BY COUNTRIES

- US 22.6%
- JP 12.8%
- AU 12.1%
- GB 7.3%
- Others 45.2%



## TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	8.95%
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	3.40%
BASF SE	BAS GY Equity	DE	EUR	3.20%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	3.16%
LYONDELLBASELL INDU-CL A	LYB UN Equity	NL	USD	3.07%
DOW INC	DOW UN Equity	US	USD	3.07%
SIKA AG	SIKA SE Equity	CH	CHF	2.85%
RIO TINTO LTD	RIO AT Equity	AU	AUD	2.80%
DUPONT DE NEMOURS INC	DD UN Equity	US	USD	2.79%
RIO TINTO PLC	RIO LN Equity	GB	GBP	2.78%

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