

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

## 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	DE000SLOF8M6 / SLOF8M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMATAUT	Last Price	1852.71
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 08.05.2017
Index Members	317		

FACTSHEET - AS OF 06-Jun-2025  
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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.74%	0.69%	-3.37%	-10.85%	4.34%	85.27%
Performance (p.a.)						7.93%
Volatility (p.a.)	13.58%	25.88%	22.05%	20.53%	22.69%	21.58%
High	1855.31	1891.25	1946.14	2194.61	1891.25	2461.15
Low	1735.66	1494.06	1494.06	1494.06	1494.06	760.64
Sharpe Ratio*	8.62	-0.06	-0.50	-0.74	0.27	0.17
Max. Drawdown	-1.40%	-21.00%	-23.23%	-31.92%	-21.00%	-47.55%
VaR 95 \ 99				-29.3% \ -69.1%		-34.2% \ -55.3%
CVaR 95 \ 99				-54.3% \ -91.8%		-50.9% \ -82.4%

\* 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).

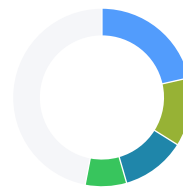
## COMPOSITION BY CURRENCIES

- USD 23.6%
- AUD 12.6%
- JPY 11.6%
- CAD 7.5%
- Others 44.7%



## COMPOSITION BY COUNTRIES

- US 21.5%
- AU 12.4%
- JP 11.6%
- CA 7.5%
- Others 47.0%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
FREEPORT-MCMORAN INC	FCX UN Equity	US	USD	8.35%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	3.28%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	3.08%
SIKA AG	SIKA SE Equity	CH	CHF	3.05%
BHP GROUP LTD	BHP AT Equity	AU	AUD	3.02%
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBp	2.92%
RIO TINTO LTD	RIO AT Equity	AU	AUD	2.84%
RIO TINTO PLC	RIO LN Equity	GB	GBp	2.80%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	2.75%
DUPONT DE NEMOURS INC	DD UN Equity	US	USD	2.74%

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