

FACTSHEET - AS OF 26-Apr-2024

Solactive North American Listed Copper Producers Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

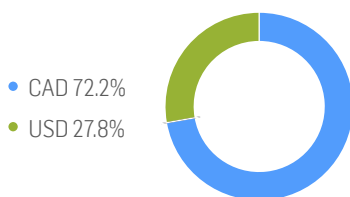
ISIN / WKN	DE000SLOFA80 / SLOFA8	Base Value / Base Date	1000 Points / 07.12.2011
Bloomberg / Reuters	/ .SOLNACPP	Last Price	1386.98
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 07.12.2011
Index Members	12		

STATISTICS

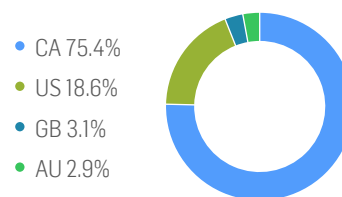
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	17.37%	35.50%	59.14%	34.79%	36.64%	38.70%
Performance (p.a.)						2.68%
Volatility (p.a.)	29.00%	30.91%	33.51%	33.85%	30.48%	37.85%
High	1386.98	1386.98	1386.98	1386.98	1386.98	1386.98
Low	1181.70	955.92	804.64	804.64	953.50	204.61
Sharpe Ratio*	20.61	7.69	4.52	0.89	5.10	-0.07
Max. Drawdown	-4.43%	-6.87%	-8.73%	-32.94%	-7.07%	-81.78%
VaR 95 \ 99				-49.6% \ -75.0%		-59.9% \ -97.4%
CVaR 95 \ 99				-64.3% \ -89.0%		-85.0% \ -129.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CAPSTONE COPPER CORP	CS CT Equity	CA	CAD	12.38%
HUBBAY MINERALS INC	HBM CT Equity	CA	CAD	12.15%
IVANHOE MINES LTD	IVN CT Equity	CA	CAD	11.52%
LUNDIN MINING CORP	LUN CT Equity	CA	CAD	10.96%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	9.86%
FILO CORP	FIL CT Equity	CA	CAD	8.90%
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	8.75%
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	8.26%
ERO COPPER CORP	ERO CT Equity	CA	CAD	8.07%
TASEKO MINES LTD	TGB UA Equity	CA	USD	3.15%

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