

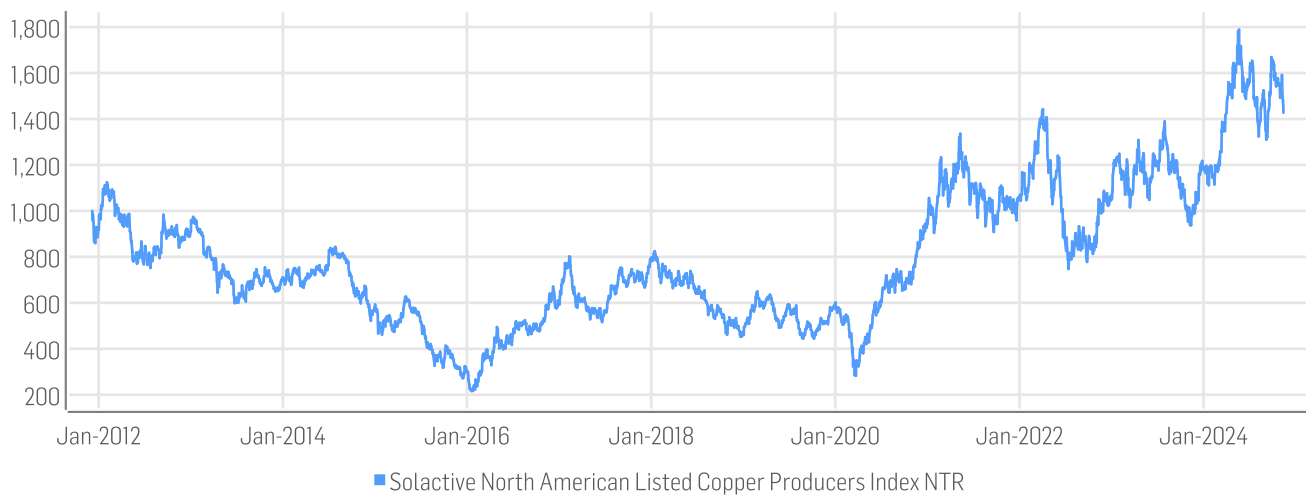
FACTSHEET - AS OF 13-Nov-2024

Solactive North American Listed Copper Producers Index NTR

DESCRIPTION

Representation of securities that are active in the Copper Ore Mining Industry and listed in North America

HISTORICAL PERFORMANCE



CHARACTERISTICS

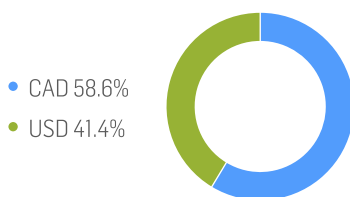
ISIN / WKN	DE000SLOFA98 / SLOFA9	Base Value / Base Date	1000 Points / 07.12.2011
Bloomberg / Reuters	/.SOLNACP	Last Price	1427.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 07.12.2011
Index Members	14		

STATISTICS

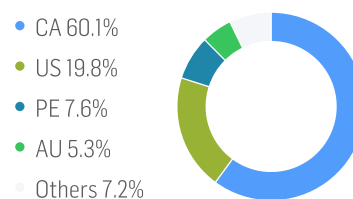
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.81%	-1.28%	-19.84%	44.73%	20.63%	42.71%
Performance (p.a.)						2.79%
Volatility (p.a.)	35.82%	39.33%	38.36%	35.99%	35.60%	37.82%
High	1591.52	1669.22	1788.43	1788.43	1788.43	1788.43
Low	1427.08	1310.18	1310.18	989.76	1111.58	215.76
Sharpe Ratio*	-2.23	-0.25	-1.06	1.14	0.54	-0.05
Max. Drawdown	-10.81%	-14.51%	-26.74%	-26.74%	-26.74%	-80.80%
VaR 95 \ 99				-50.4% \ -86.4%		-59.9% \ -99.2%
CVaR 95 \ 99				-77.7% \ -128.5%		-85.2% \ -130.0%

* 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 13-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	10.84%
CAPSTONE COPPER CORP	CS CT Equity	CA	CAD	10.39%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	9.98%
IVANHOE MINES LTD	IVN CT Equity	CA	CAD	9.96%
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	9.83%
LUNDIN MINING CORP	LUN CT Equity	CA	CAD	8.83%
CIA DE MINAS BUENAVENTUR-ADR	BVN UN Equity	PE	USD	7.62%
HUBBAY MINERALS INC	HBM CT Equity	CA	CAD	7.43%
FILCO CORP	FIL CT Equity	CA	CAD	7.26%
BHP GROUP LTD	BHP UN Equity	AU	USD	5.26%

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