

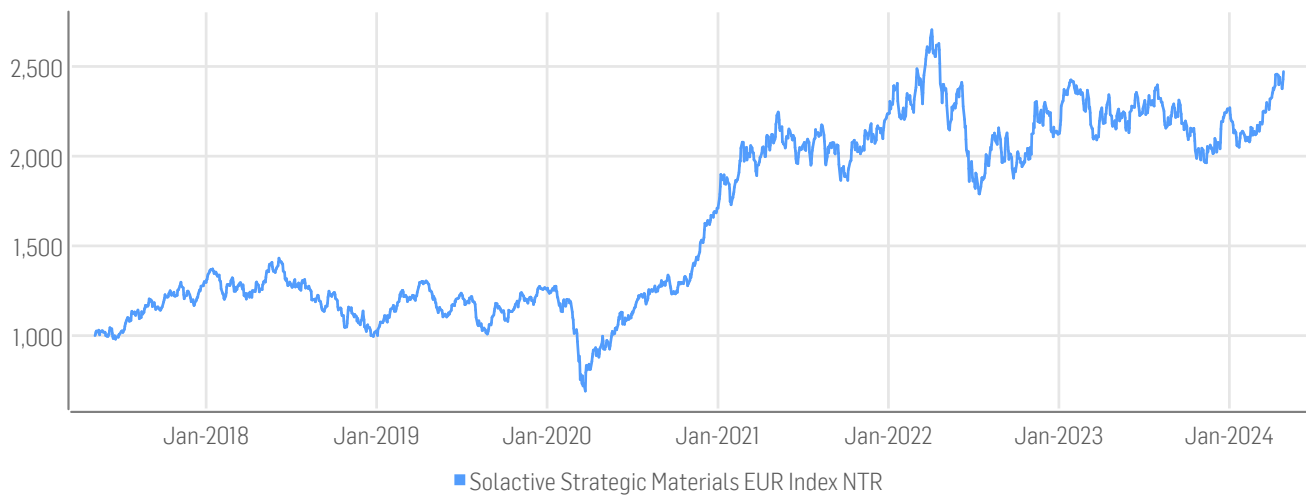
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Strategic Materials EUR 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	DE000SLOG1R9 / SLOG1R	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLMAEN Index/ .SOLMAEN	Last Price	2471.54
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	EUR	History	Available daily back to 08.05.2017
Index Members	30		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.23%	16.13%	20.97%	14.31%	9.48%	147.15%
Performance (p.a.)						13.87%
Volatility (p.a.)	16.84%	15.70%	17.79%	18.92%	16.07%	24.41%
High	2471.54	2471.54	2471.54	2471.54	2471.54	2704.73
Low	2283.66	2079.55	1963.21	1963.21	2049.56	690.80
Sharpe Ratio*	9.38	5.07	2.43	0.56	1.75	0.41
Max. Drawdown	-3.32%	-3.32%	-9.70%	-18.11%	-9.70%	-51.76%
VaR 95 \ 99				-29.7% \ -39.3%		-37.4% \ -63.9%
CVaR 95 \ 99				-36.1% \ -40.1%		-56.4% \ -91.9%

\* 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 28.0%
- AUD 21.6%
- GBP 16.2%
- CAD 14.8%
- Others 19.4%



## COMPOSITION BY COUNTRIES

- US 22.9%
- AU 21.6%
- GB 16.2%
- CA 15.2%
- Others 24.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	6.41%
FREEPORT-MCMORAN INC	FCX UN Equity	US	USD	5.91%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	5.87%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	5.58%
FORTESCUE METALS GROUP LTD	FMG AT Equity	AU	AUD	5.54%
IVANHOE MINES LTD	IVN CT Equity	CA	CAD	5.39%
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	5.39%
BASF SE	BAS GY Equity	DE	EUR	5.22%
LUNDIN MINING CORP	LUN CT Equity	CA	CAD	4.97%
RIO TINTO PLC	RIO LN Equity	GB	GBP	4.95%

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