

FACTSHEET - AS OF 26-Apr-2024

Solactive Strategic Materials EUR Index 5% AR

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	DE000SLOGIT5 / SLOGIT	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLSM5 Index / .SOLSM5	Last Price	1743.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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	7.78%	14.69%	18.00%	8.81%	7.71%	74.40%
Performance (p.a.)						8.31%
Volatility (p.a.)	16.85%	15.74%	17.83%	18.93%	16.09%	24.41%
High	1743.98	1743.98	1743.98	1755.37	1743.98	2115.93
Low	1618.04	1482.13	1416.95	1416.95	1465.16	598.25
Sharpe Ratio*	8.62	4.48	2.02	0.27	1.35	0.18
Max. Drawdown	-3.47%	-3.47%	-9.95%	-19.28%	-9.95%	-55.90%
VaR 95 \ 99				-30.3% \ -39.5%		-37.6% \ -64.5%
CVaR 95 \ 99				-36.4% \ -40.3%		-56.7% \ -92.3%

* 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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