

FACTSHEET - AS OF 26-Apr-2024

Solactive Future Minerals and Mining Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHVL2 / SLOHVL	Base Value / Base Date	98.5 Points / 13.02.2023
Bloomberg / Reuters	null / .SONMEMIN	Last Price	91.68
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.02.2023
Index Members	28		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.86%	15.52%	19.59%	3.30%	4.29%	-6.92%
Performance (p.a.)						-5.81%
Volatility (p.a.)	17.51%	19.08%	21.16%	21.02%	19.92%	21.18%
High	93.44	93.44	93.44	94.44	93.44	98.72
Low	85.00	74.84	74.84	74.84	74.84	74.84
Sharpe Ratio*	8.33	3.89	1.82	-0.09	0.42	-0.52
Max. Drawdown	-4.74%	-6.50%	-15.89%	-20.75%	-14.87%	-24.19%
VaR 95 \ 99				-37.2% \ -48.1%		-37.2% \ -48.5%
CVaR 95 \ 99				-45.4% \ -48.6%		-46.3% \ -53.2%

* 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).

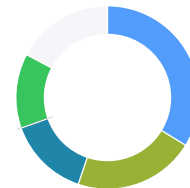
COMPOSITION BY CURRENCIES

- USD 38.1%
- AUD 21.4%
- CAD 14.4%
- GBP 8.8%
- Others 17.3%



COMPOSITION BY COUNTRIES

- US 33.7%
- AU 21.4%
- CA 14.4%
- GB 13.2%
- Others 17.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	5.01%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	4.85%
ZIJIN MINING GROUP CO LTD	2899 HK Equity	CN	HKD	4.56%
TRONOX HOLDINGS PLC	TROX UN Equity	GB	USD	4.40%
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	4.30%
FIRST MAJESTIC SILVER CORP	FR CT Equity	CA	CAD	4.01%
CARPENTER TECHNOLOGY	CRS UN Equity	US	USD	3.91%
STEEL DYNAMICS INC	STLD UW Equity	US	USD	3.75%
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	3.74%
ATI INC	ATI UN Equity	US	USD	3.69%

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