

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transition Metals Opportunities Fixed Selection PR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ9A	Base Value / Base Date	1000 Points / 31.12.2015
Bloomberg / Reuters	/ .SOTRAMEP	Last Price	3789.91
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2015
Index Members	9		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.06%	15.58%	11.02%	-1.46%	3.51%	279.36%
Performance (p.a.)						17.38%
Volatility (p.a.)	24.78%	27.12%	28.32%	26.58%	27.43%	27.15%
High	3836.10	3836.10	3836.10	4279.61	3836.10	4995.50
Low	3475.22	3137.25	3137.25	3137.25	3137.25	830.19
Sharpe Ratio*	7.40	2.80	0.70	-0.20	0.26	0.50
Max. Drawdown	-5.74%	-6.69%	-15.37%	-26.69%	-14.32%	-48.12%
VaR 95 \ 99				-43.8% \ -65.5%		-43.8% \ -74.1%
CVaR 95 \ 99				-57.0% \ -80.9%		-62.0% \ -92.8%

\* 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).

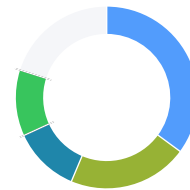
## COMPOSITION BY CURRENCIES

- GBP 35.1%
- USD 30.9%
- SEK 11.8%
- HKD 11.7%
- Others 10.4%



## COMPOSITION BY COUNTRIES

- GB 35.1%
- US 21.3%
- SE 11.8%
- CN 11.7%
- Others 20.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	13.55%
BOLIDEN AB	BOL SS Equity	SE	SEK	11.81%
CMOC GROUP LTD	3993 HK Equity	CN	HKD	11.72%
MP MATERIALS CORP	MP UN Equity	US	USD	11.51%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	11.42%
TOKAI CARBON CO LTD	5301 JT Equity	JP	JPY	10.44%
BHP GROUP LTD	BHP LN Equity	GB	GBP	10.11%
ALBEMARLE CORP	ALB UN Equity	US	USD	9.75%
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	9.68%

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