

FACTSHEET - AS OF 26-Apr-2024

Solactive Transition Metals Opportunities Fixed Selection GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJ9C	Base Value / Base Date	1000 Points / 31.12.2015
Bloomberg / Reuters	/.SOTRAMEG	Last Price	4693.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	9.46%	16.50%	12.28%	0.91%	4.33%	369.77%
Performance (p.a.)						20.43%
Volatility (p.a.)	24.78%	27.20%	28.41%	26.62%	27.51%	27.07%
High	4733.15	4733.15	4733.15	5207.66	4733.15	5970.41
Low	4287.63	3854.07	3854.07	3854.07	3854.07	830.19
Sharpe Ratio*	7.93	3.01	0.80	-0.11	0.36	0.61
Max. Drawdown	-5.65%	-6.69%	-15.37%	-25.99%	-14.32%	-45.44%
VaR 95 \ 99				-43.8% \ -65.5%		-43.7% \ -73.3%
CVaR 95 \ 99				-57.0% \ -80.9%		-61.5% \ -91.6%

* 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).

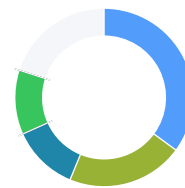
COMPOSITION BY CURRENCIES

- GBP 35.1%
- USD 30.8%
- SEK 12.0%
- HKD 11.7%
- Others 10.4%



COMPOSITION BY COUNTRIES

- GB 35.1%
- US 21.2%
- SE 12.0%
- CN 11.7%
- Others 20.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	13.50%
BOLIDEN AB	BOL SS Equity	SE	SEK	12.03%
CMOC GROUP LTD	3993 HK Equity	CN	HKD	11.68%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	11.48%
MP MATERIALS CORP	MP UN Equity	US	USD	11.47%
TOKAI CARBON CO LTD	5301 JT Equity	JP	JPY	10.40%
BHP GROUP LTD	BHP LN Equity	GB	GBP	10.08%
ALBEMARLE CORP	ALB UN Equity	US	USD	9.72%
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	9.65%

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