

Solactive Transition Metals Opportunities Fixed Selection AR 5% Index EUR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLOJ9D | Base Value / Base Date | 1000 Points / 31.12.2015 |
| Bloomberg / Reuters | SOTRAMET Index/ .SOTRAMET | Last Price | 2951.22 |
| 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 31.12.2015 |
| Index Members | 9 | | |

FACTSHEET - AS OF 26-Apr-2024
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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 8.91% | 14.86% | 9.27% | -4.42% | 2.46% | 195.45% |
| Performance (p.a.) | | | | | | 13.91% |
| Volatility (p.a.) | 24.76% | 27.20% | 28.45% | 26.65% | 27.55% | 27.09% |
| High | 2984.58 | 2984.58 | 2984.58 | 3418.15 | 2984.58 | 4014.29 |
| Low | 2709.66 | 2454.88 | 2454.88 | 2454.88 | 2454.88 | 827.77 |
| Sharpe Ratio* | 7.23 | 2.63 | 0.56 | -0.32 | 0.14 | 0.37 |
| Max. Drawdown | -5.79% | -6.74% | -15.83% | -28.18% | -14.77% | -50.77% |
| VaR 95 \ 99 | | | | -44.0% \ -66.3% | | -44.0% \ -73.8% |
| CVaR 95 \ 99 | | | | -57.5% \ -81.5% | | -61.9% \ -92.1% |

* 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).

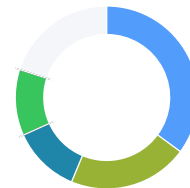
COMPOSITION BY CURRENCIES

- GBP 35.1%
- USD 30.9%
- SEK 12.0%
- HKD 11.7%
- Others 10.4%



COMPOSITION BY COUNTRIES

- GB 35.1%
- US 21.2%
- SE 12.0%
- CN 11.7%
- Others 20.1%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ANGLO AMERICAN PLC | AAL LN Equity | GB | GBP | 13.51% |
| BOLIDEN AB | BOL SS Equity | SE | SEK | 11.96% |
| CMOC GROUP LTD | 3993 HK Equity | CN | HKD | 11.69% |
| ANTOFAGASTA PLC | ANTO LN Equity | GB | GBP | 11.49% |
| MP MATERIALS CORP | MP UN Equity | US | USD | 11.48% |
| TOKAI CARBON CO LTD | 5301 JT Equity | JP | JPY | 10.41% |
| 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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