

FACTSHEET - AS OF 26-Apr-2024

Solactive North America Select Gold Miners Index NTR

DESCRIPTION

The Solactive North America Select Gold Miners Index NTR intends to track the performance of the largest companies from the United States and Canada involved in the gold mining industry. Constituents are weighted on the free-float market capitalization and capped at 30%. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

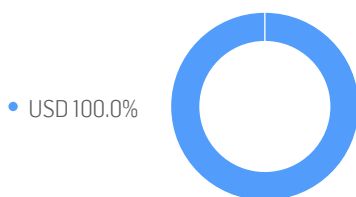
ISIN / WKN	SL0JB9	Base Value / Base Date	1000 Points / 03.05.2017
Bloomberg / Reuters	/ .SONAGONR	Last Price	1732.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 03.05.2017
Index Members	5		

STATISTICS

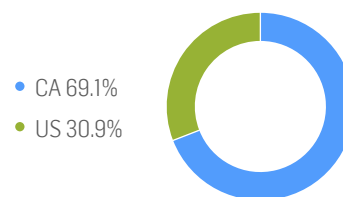
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.19%	20.53%	12.66%	-4.73%	7.56%	73.27%
Performance (p.a.)						8.19%
Volatility (p.a.)	29.67%	29.14%	29.33%	27.23%	29.00%	29.93%
High	1733.76	1733.76	1733.76	1862.62	1733.76	2278.68
Low	1530.78	1313.24	1313.24	1313.24	1313.24	781.75
Sharpe Ratio*	11.69	3.71	0.75	-0.37	0.68	0.10
Max. Drawdown	-3.72%	-11.17%	-20.18%	-29.50%	-18.48%	-44.01%
VaR 95 \ 99				-49.1% \ -60.1%		-47.2% \ -80.1%
CVaR 95 \ 99				-56.6% \ -69.0%		-67.3% \ -100.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEWMONT CORP	NEM UN Equity	US	USD	30.90%
AGNICO-EAGLE MINES	AEM UN Equity	CA	USD	20.31%
BARRICK GOLD CORP	GOLD UN Equity	CA	USD	18.72%
WHEATON PRECIOUS METALS CORP	WPM UN Equity	CA	USD	15.35%
FRANCO-NEVADA CORP	FNV UN Equity	CA	USD	14.73%

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