

# FACTSHEET - AS OF 17-Sep-2020

## Solactive Global Copper Mining Net Total Return Index

### DESCRIPTION

The Solactive Global Copper Mining Net Total Return Index tracks the price movements in shares of companies which are active in the copper mining industry and whose share prices have a significant correlation to the spot price of copper. The index is calculated as a net total return index and published in USD. It is weighted proportionally according to free float market capitalization and adjusted semi-annually.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5CN1 / SLA5CN	Base Value / Base Date	100 Points / 07.12.2011
Bloomberg / Reuters	SOLGLCOP Index / .SOLGLCOP	Last Price	64.53
Index Calculator	Solactive AG	Dividends	Reinvested (Net Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.12.2011
Index Members	27		

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## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.69%	36.06%	113.65%	30.03%	11.67%	-35.47%
Performance (p.a.)	-	-	-	-	-	-4.87%
Volatility (p.a.)	26.60%	27.47%	40.01%	40.77%	46.23%	30.44%
High	64.94	64.94	64.94	64.94	64.94	108.73
Low	59.84	47.43	28.43	28.43	28.43	22.70
Sharpe Ratio	2.80	9.05	9.16	0.74	0.35	-0.17
Max. Drawdown	-4.74%	-4.74%	-8.14%	-51.52%	-51.52%	-79.13%
VaR 95 \ 99				-62.9% \ -175.4%		-47.1% \ -83.6%
CVaR 95 \ 99				-111.7% \ -196.3%		-69.8% \ -116.3%

### Composition by Currencies

- CAD 30.6%
- USD 19.8%
- GBP 14.4%
- HKD 13.2%
- Others 22.1%



### Composition by Countries

- CA 35.0%
- US 10.8%
- GB 10.4%
- CN 8.2%
- Others 35.6%



## TOP COMPONENTS AS OF 17-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
IVANHOE MINES LTD	IVN CT Equity	CA	CAD	6.57%
FREEPORT-MCMORAN INC	FCX UN Equity	US	USD	6.15%
FIRST QUANTUM MINERALS LTD	FM CT Equity	CA	CAD	5.98%
KGHM POLSKA MIEDZ SA	KGH PW Equity	PL	PLN	5.69%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	5.21%
OZ MINERALS LTD	OZL AT Equity	AU	AUD	5.08%
ZIJIN MINING GROUP CO LTD	2899 HK Equity	CN	HKD	4.74%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	4.60%
VEDANTA LTD	VEDL UN Equity	IN	USD	4.59%
BOLIDEN AB	BOL SS Equity	SE	SEK	4.38%
LUNDIN MINING CORP	LUN CT Equity	CA	CAD	4.29%
KAZ MINERALS PLC	KAZ LN Equity	GB	GBP	4.26%
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	4.25%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	4.06%
HUBBAY MINERALS INC	HBM CT Equity	CA	CAD	4.03%
GLENCORE PLC	GLEN LN Equity	JE	GBP	4.00%

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Company	Ticker	Country	Currency	Index Weight (%)
JIANGXI COPPER CO LTD-H	358 HK Equity	CN	HKD	3.48%
ERO COPPER CORP	ERO CT Equity	CA	CAD	3.46%
JINCHUAN GROUP INTERNATIONAL RESOURCES CO LTD	2362 HK Equity	KY	HKD	3.03%
TURQUOISE HILL RESOURCES LTD	TRQ UN Equity	CA	USD	2.86%

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