

FACTSHEET - AS OF 19-Apr-2024

Solactive Junior Gold Miners Custom Factors Index TR

DESCRIPTION

The Solactive Junior Gold Miners Custom Factors Index intends to track the price movements of a portfolio of junior gold mining companies, that are weighted according to a rules-driven model where junior gold mining companies with strong fundamental data are rewarded and those with weak fundamental data are penalized. The Index is calculated as a Price Return/Net Total Return/Gross Total Return index and published in US Dollar.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6V28 / SLA6V2	Base Value / Base Date	100 Points / 26.05.2016
Bloomberg / Reuters	SOLJGMFT Index / .SOLJGMFT	Last Price	139.80
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 26.05.2016
Index Members	42		

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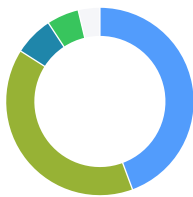
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.62%	23.13%	25.80%	5.01%	12.47%	39.80%
Performance (p.a.)						4.33%
Volatility (p.a.)	23.47%	23.65%	26.40%	27.16%	24.69%	31.87%
High	142.78	142.78	142.78	142.78	142.78	203.01
Low	123.30	108.01	105.28	97.72	108.01	72.59
Sharpe Ratio*	13.63	5.38	2.05	-0.01	1.68	-0.03
Max. Drawdown	-4.11%	-7.69%	-15.79%	-30.42%	-13.11%	-58.39%
VaR 95 \ 99				-44.8% \ -63.3%		-49.1% \ -88.0%
CVaR 95 \ 99				-56.2% \ -76.0%		-72.1% \ -115.6%

* 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).

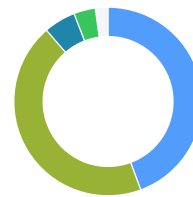
COMPOSITION BY CURRENCIES

- AUD 44.4%
- CAD 39.7%
- GBP 6.7%
- USD 5.5%
- Others 3.7%



COMPOSITION BY COUNTRIES

- AU 44.4%
- CA 44.3%
- JE 5.5%
- ID 3.7%
- Others 2.2%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PERSEUS MINING LTD	PRU AT Equity	AU	AUD	5.61%
CENTAMIN PLC	CEY LN Equity	JE	GBP	5.46%
OCEANAGOLD CORP	OGC CT Equity	CA	CAD	5.09%
EMERALD RESOURCES NL	EMR AT Equity	AU	AUD	4.91%
TOREX GOLD RESOURCES INC	TXG CT Equity	CA	CAD	4.84%
BELLEVUE GOLD LTD	BGL AT Equity	AU	AUD	4.78%
K92 MINING	KNT CT Equity	CA	CAD	4.67%
DE GREY MINING LTD	DEG AT Equity	AU	AUD	4.57%
ARTEMIS GOLD INC	ARTG CV Equity	CA	CAD	4.55%
ORLA MINING LTD	OLA CT Equity	CA	CAD	4.47%

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