

# FACTSHEET - AS OF 27-Jun-2022

## Solactive Gold Miners Custom Factors Index TR

### DESCRIPTION

The Solactive Gold Miners Custom Factors Index intends to track the price movements of a portfolio of gold mining companies, that are weighted according to a rules-driven model where 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

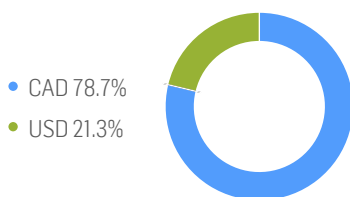
ISIN / WKN	DE000SLA6V51 / SLA6V5	Base Value / Base Date	100 Points / 22.08.2013
Bloomberg / Reuters	SOLGMCFT Index / .SOLGMCFT	Last Price	120.29
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 22.08.2013
Index Members	32		

## STATISTICS

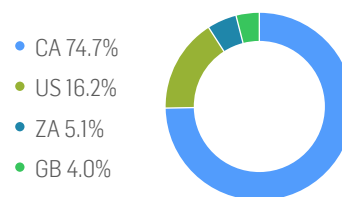
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.43%	-19.28%	-0.74%	-6.43%	-2.49%	20.29%
Performance (p.a.)						2.11%
Volatility (p.a.)	46.13%	38.15%	36.55%	31.86%	36.78%	38.88%
High	133.72	158.46	158.46	158.46	158.46	170.90
Low	115.95	115.95	115.33	109.34	115.33	48.09
Sharpe Ratio*	-1.23	-1.56	-0.08	-0.25	-0.18	0.02
Max. Drawdown	-13.29%	-26.83%	-26.83%	-26.83%	-26.83%	-54.30%
VaR 95 \ 99				-49.5% \ -78.4%		-62.5% \ -107.8%
CVaR 95 \ 99				-68.1% \ -98.2%		-90.5% \ -135.0%

\* 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 27-Jun-2022

Company	Ticker	Country	Currency	Index Weight (%)
NEWMONT CORP	NEM UN Equity	US	USD	11.34%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	11.00%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	9.32%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	8.15%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	6.71%
K92 MINING	KNT CT Equity	CA	CAD	4.49%
WESDOME GOLD MINES LTD	WDO CT Equity	CA	CAD	4.23%
SANDSTORM GOLD LTD	SSL CT Equity	CA	CAD	4.04%
ROYAL GOLD INC	RGLD UW Equity	US	USD	4.03%
YAMANA GOLD INC	YRI CT Equity	CA	CAD	4.02%

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