

# FACTSHEET - AS OF 19-Apr-2024

## 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

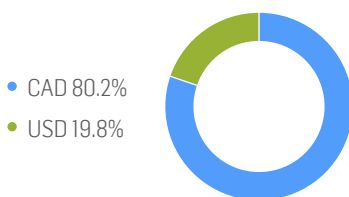
ISIN / WKN	DE000SLA6V51 / SLA6V5	Base Value / Base Date	100 Points / 22.08.2013
Bloomberg / Reuters	SOLGMCFT Index / .SOLGMCFT	Last Price	128.04
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 22.08.2013
Index Members	32		

## STATISTICS

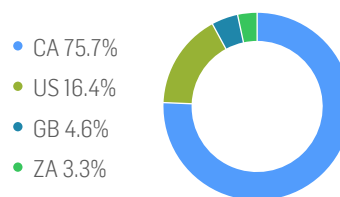
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.26%	19.02%	9.90%	-6.13%	7.48%	28.04%
Performance (p.a.)						2.35%
Volatility (p.a.)	25.57%	30.79%	31.69%	29.53%	30.55%	37.98%
High	129.16	129.16	129.16	144.93	129.16	170.90
Low	112.80	99.07	99.07	99.07	99.07	48.09
Sharpe Ratio*	10.22	3.16	0.50	-0.39	0.69	-0.08
Max. Drawdown	-3.64%	-11.53%	-19.61%	-31.64%	-16.84%	-54.30%
VaR 95 \ 99				-43.4% \ -66.1%		-61.1% \ -104.4%
CVaR 95 \ 99				-59.9% \ -93.2%		-86.9% \ -130.8%

\* 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 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	12.23%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	11.36%
NEWMONT CORP	NEM UN Equity	US	USD	11.31%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	9.17%
PAN AMERICAN SILVER CORP	PAAS CT Equity	CA	CAD	5.41%
ALAMOS GOLD INC	AGI CT Equity	CA	CAD	4.76%
ROYAL GOLD INC	RGLD UW Equity	US	USD	4.62%
ENDEAVOUR MINING PLC	EDV CT Equity	GB	CAD	4.56%
LUNDIN GOLD INC	LUG CT Equity	CA	CAD	3.87%
TOREX GOLD RESOURCES INC	TXG CT Equity	CA	CAD	3.50%

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