

FACTSHEET - AS OF 26-Jan-2021

Solactive Global Gold Giants Index TR

DESCRIPTION

The Solactive Global Gold Giants Index TR tracks the price movements of the 20 largest gold mining companies by company market capitalization that are listed on a regulated stock exchange in North America, Australia or in certain European countries. The Index is a Total Return Index and calculated in Canadian Dollar.

HISTORICAL PERFORMANCE



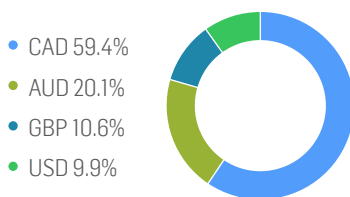
CHARACTERISTICS

ISIN / WKN	DE000SLA6Y90 / SLA6Y9	Base Value / Base Date	100 Points / 30.11.2018
Bloomberg / Reuters	SOLHGGG Index / .SOLHGGG	Last Price	178.82
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	CAD	History	Available daily back to 18.11.2008
Index Members	20		

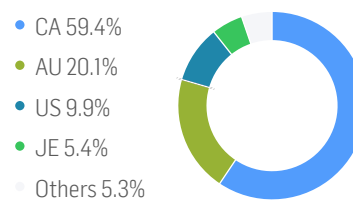
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.94%	-10.13%	-20.45%	20.29%	-3.87%	78.82%
Performance (p.a.)	-	-	-	-	-	30.92%
Volatility (p.a.)	32.77%	34.56%	32.11%	43.63%	34.17%	33.55%
High	199.15	218.22	239.68	239.68	199.15	239.68
Low	178.16	176.75	176.75	113.83	178.16	100.00
Sharpe Ratio	-1.40	-1.02	-1.16	0.47	-1.24	0.92
Max. Drawdown	-10.54%	-19.00%	-26.26%	-29.00%	-10.54%	-29.00%
VaR 95 \ 99				-64.8% \ -140.2%		-47.6% \ -102.3%
CVaR 95 \ 99				-106.2% \ -153.7%		-78.3% \ -139.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 26-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
CENTERRA GOLD INC	CG CT Equity	CA	CAD	6.46%
POLYMETAL INTERNATIONAL PLC	POLY LN Equity	JE	GBP	5.39%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	5.28%
FRESNILLO PLC	FRES LN Equity	GB	GBP	5.25%
SARACEN MINERAL HOLDINGS LTD	SAR AT Equity	AU	AUD	5.22%
NORTHERN STAR RESOURCES LTD	NST AT Equity	AU	AUD	5.15%
NEWCREST MINING LTD	NCM AT Equity	AU	AUD	5.13%
NEWMONT CORP ORD	NEM UN Equity	US	USD	5.09%
KIRKLAND LAKE GOLD LTD	KL CT Equity	CA	CAD	4.97%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	4.88%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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