

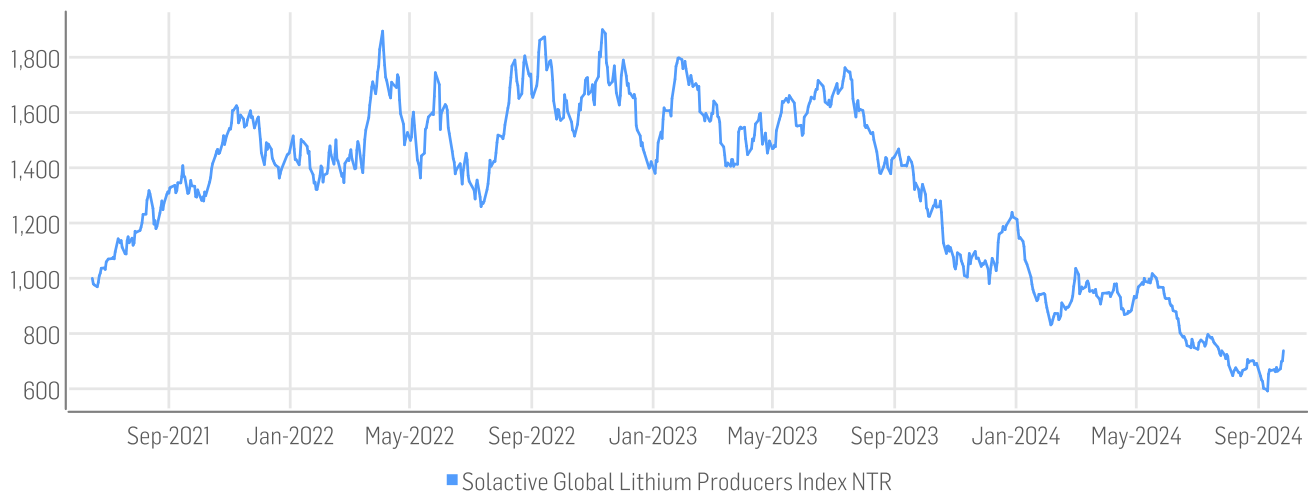
FACTSHEET - AS OF 26-Sep-2024

Solactive Global Lithium Producers Index NTR

DESCRIPTION

Representation of companies that have business operations in the fields of lithium mining and/or the production of lithium, lithium compounds, or lithium related components.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODG03 / SLODG0	Base Value / Base Date	1000 Points / 16.06.2021
Bloomberg / Reuters	SOLGLITN Index/ .SOLGLITN	Last Price	737.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 16.06.2021
Index Members	25		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.36%	-1.54%	-21.96%	-43.37%	-39.59%	-26.20%
Performance (p.a.)						-8.85%
Volatility (p.a.)	52.83%	41.05%	35.26%	36.79%	35.50%	36.47%
High	737.99	796.54	1016.92	1303.22	1221.73	1900.06
Low	591.90	591.90	591.90	591.90	591.90	591.90
Sharpe Ratio*	1.59	-0.27	-1.26	-1.32	-1.52	-0.38
Max. Drawdown	-15.49%	-25.69%	-41.79%	-54.58%	-51.55%	-68.85%
VaR 95 \ 99				-61.3% \ -90.6%		-60.2% \ -89.3%
CVaR 95 \ 99				-82.0% \ -111.2%		-79.3% \ -110.3%

* 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

- USD 37.1%
- AUD 36.7%
- TWD 11.6%
- HKD 5.7%
- Others 8.9%



COMPOSITION BY COUNTRIES

- AU 36.7%
- TW 11.6%
- US 11.3%
- CA 10.6%
- Others 29.7%



TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
PILBARA MINERALS LTD	PLS AT Equity	AU	AUD	10.78%
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	10.54%
ALBEMARLE CORP	ALB UN Equity	US	USD	10.24%
IGO LTD	IGO AT Equity	AU	AUD	9.94%
ARCADIUM LITHIUM PLC	ALTM UN Equity	JE	USD	8.85%
MINERAL RESOURCES LTD ORD	MIN AT Equity	AU	AUD	8.02%
SIGMA LITHIUM CORP	SGML UR Equity	CA	USD	5.27%
ETERNAL CHEMICAL CO LTD	1717 TT Equity	TW	TWD	4.57%
LIONTOWN RESOURCES LTD	LTR AT Equity	AU	AUD	4.54%
JIANGXI GANFENG LITHIUM CO LTD	1772 HK Equity	CN	HKD	3.81%

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