

FACTSHEET - AS OF 19-Jul-2024

Solactive Disruptive Materials Index NTR

DESCRIPTION

Representation of securities of companies that have business operations in the field of disruptive materials mining, production and refining.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEW02 / SLOEW0	Base Value / Base Date	1000 Points / 14.01.2022
Bloomberg / Reuters	/.SOLDMATN	Last Price	607.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 14.01.2022
Index Members	50		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.65%	-8.09%	8.31%	-22.83%	-5.96%	-39.23%
Performance (p.a.)						-17.99%
Volatility (p.a.)	20.45%	22.46%	23.30%	23.71%	23.60%	26.40%
High	648.10	742.25	742.25	789.15	742.25	1088.19
Low	607.74	607.74	530.97	530.97	530.97	530.97
Sharpe Ratio*	-1.62	-1.53	0.52	-1.20	-0.67	-0.88
Max. Drawdown	-6.23%	-18.12%	-18.12%	-32.72%	-18.12%	-51.21%
VaR 95 \ 99				-39.7% \ -50.7%		-44.8% \ -67.7%
CVaR 95 \ 99				-47.1% \ -54.9%		-56.2% \ -74.7%

* 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

- CNH 27.5%
- USD 16.1%
- AUD 11.7%
- CAD 11.4%
- Others 33.3%



COMPOSITION BY COUNTRIES

- CN 27.5%
- US 13.3%
- AU 11.7%
- CA 11.4%
- Others 36.2%



TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANGLO PLATINUM LTD	AMS SJ Equity	ZA	ZAr	1.44%
CHINA MINMETALS RARE EARTH-A	000831 C2 Equity	CN	CNH	1.56%
BOLIDEN AB	BOL SS Equity	SE	SEK	4.50%
GEM CO LTD-A	002340 C2 Equity	CN	CNH	2.89%
FREPORT-MCMORAN INC	FCX UN Equity	US	USD	4.17%
NICKEL INDUSTRIES LTD	NIC AT Equity	AU	AUD	0.72%
SIBANYE STILLWATER LTD	SSW SJ Equity	ZA	ZAr	2.37%
NIPPON CARBON CO LTD	5302 JT Equity	JP	JPY	0.29%
XIANGTAN ELECTROCHEMICAL -A	002125 C2 Equity	CN	CNH	0.37%
AFRICAN RAINBOW MINERALS LTD	ARI SJ Equity	ZA	ZAr	0.95%

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