

FACTSHEET - AS OF 26-Sep-2024

Solactive Gold & Silver Miners US Listings Carbon Tilted Index NTR

DESCRIPTION

Representation of companies which are active in the Gold and Silver Mining industry, operating in accordance with established norms and good governance. The index is calculated as a Net Total Return Index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKD7	Base Value / Base Date	1000 Points / 01.03.2021
Bloomberg / Reuters	SOLGSMUN Index/ .SOLGSMUN	Last Price	1293.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.03.2021
Index Members	21		

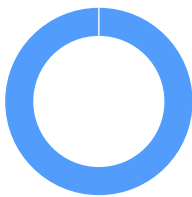
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.86%	23.79%	40.31%	80.63%	43.04%	29.33%
Performance (p.a.)						7.46%
Volatility (p.a.)	33.01%	32.04%	33.83%	35.73%	35.28%	38.69%
High	1293.28	1293.28	1293.28	1293.28	1293.28	1293.28
Low	1112.29	1036.16	934.48	715.98	723.10	567.95
Sharpe Ratio*	3.62	4.15	2.78	2.17	1.61	0.07
Max. Drawdown	-8.09%	-11.39%	-12.20%	-23.30%	-20.02%	-53.93%
VaR 95 \ 99				-56.5% \ -87.8%		-63.8% \ -87.8%
CVaR 95 \ 99				-76.1% \ -121.3%		-81.0% \ -108.3%

* 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).

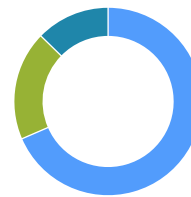
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- CA 68.5%
- ZA 18.8%
- US 12.7%



TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEWMONT CORP	NEM UN Equity	US	USD	10.36%
BARRICK GOLD CORP	GOLD UN Equity	CA	USD	9.95%
AGNICO-EAGLE MINES	AEM UN Equity	CA	USD	9.81%
ALAMOS GOLD INC	AGI UN Equity	CA	USD	9.68%
GOLD FIELDS LTD-SPONS ADR	GFI UN Equity	ZA	USD	9.10%
PAN AMERICAN SILVER CORP	PAAS UN Equity	CA	USD	8.86%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	8.64%
KINROSS GOLD CORP	KGC UN Equity	CA	USD	8.58%
ELDORADO GOLD CORP	EGO UN Equity	CA	USD	4.07%
B2GOLD CORP	BTG UA Equity	CA	USD	3.02%

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