

FACTSHEET - AS OF 26-May-2022

Solactive AuAg ESG Gold Mining Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC010 / SLOC01	Base Value / Base Date	1000 Points / 27.03.2015
Bloomberg / Reuters	SOLESGON Index / .SOLESGON	Last Price	2132.25
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 27.03.2015
Index Members	25		

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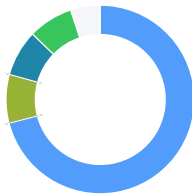
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.82%	-10.17%	-1.62%	-19.04%	-5.40%	113.23%
Performance (p.a.)						11.15%
Volatility (p.a.)	38.07%	34.32%	33.22%	30.00%	35.45%	34.73%
High	2309.34	2676.31	2676.31	2676.31	2676.31	3068.47
Low	1958.19	1958.19	1958.19	1925.75	1958.19	686.40
Sharpe Ratio*	-1.54	-1.05	-0.12	-0.67	-0.39	0.30
Max. Drawdown	-15.21%	-26.83%	-26.83%	-27.83%	-26.83%	-44.81%
VaR 95 \ 99				-52.6% \ -79.5%		-52.8% \ -103.5%
CVaR 95 \ 99				-67.9% \ -87.2%		-80.2% \ -130.9%

* 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).

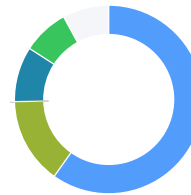
COMPOSITION BY CURRENCIES

- USD 70.9%
- CAD 8.3%
- AUD 7.9%
- ZAR 7.7%
- Others 5.1%



COMPOSITION BY COUNTRIES

- CA 59.8%
- ZA 14.8%
- GB 9.5%
- AU 7.9%
- Others 7.9%



TOP COMPONENTS AS OF 26-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
FRESNILLO PLC	FRES LN Equity	GB	GBP	5.09%
YAMANA GOLD INC	AUY UN Equity	CA	USD	4.47%
ENDEAVOUR MINING PLC	EDV CT Equity	GB	CAD	4.39%
ALAMOS GOLD INC	AGI UN Equity	CA	USD	4.33%
SSR MINING INC	SSRM UW Equity	CA	USD	4.32%
FORTUNA SILVER MINES INC	FSM UN Equity	CA	USD	4.28%
B2GOLD CORP	BTG UA Equity	CA	USD	4.21%
OSISKO GOLD ROYALTIES LTD	OR UN Equity	CA	USD	4.19%
WHEATON PRECIOUS METALS CORP	WPM UN Equity	CA	USD	4.18%
FRANCO-NEVADA CORP	FNV UN Equity	CA	USD	4.15%

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