

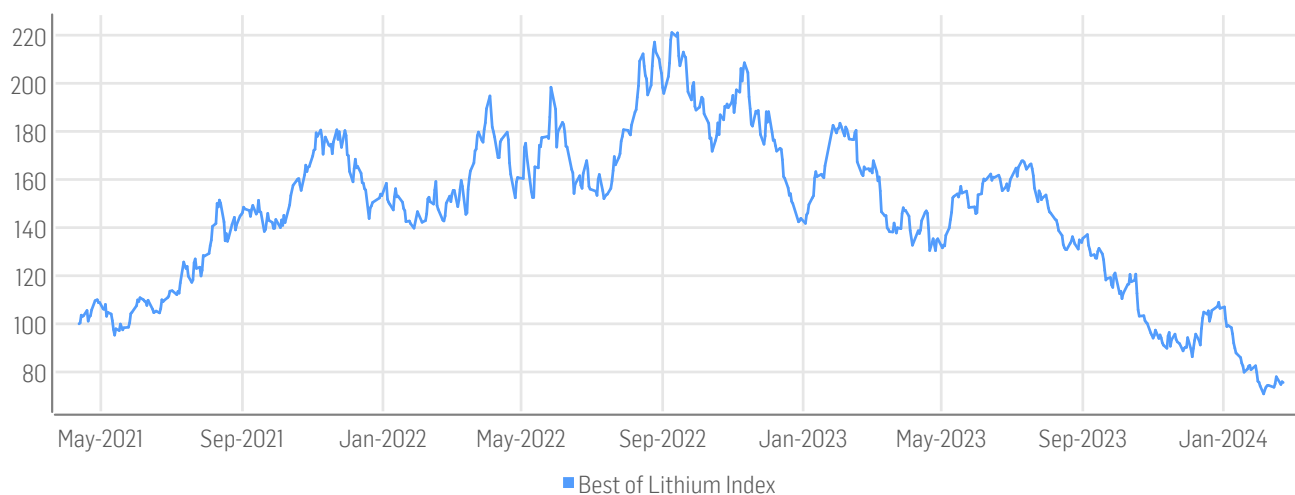
FACTSHEET - AS OF 22-Feb-2024

Best of Lithium Index

DESCRIPTION

The raw material lithium is primarily needed for the production of batteries. This includes lithium-ion batteries for smartphones, tablets and laptops. In particular, the trend towards more and more electromobility makes lithium a very valuable raw material. The Best of Lithium Index includes eleven international companies, including Standard Lithium, Millennial Lithium and Orocobre, which are engaged in the development and exploration of lithium.

HISTORICAL PERFORMANCE



CHARACTERISTICS

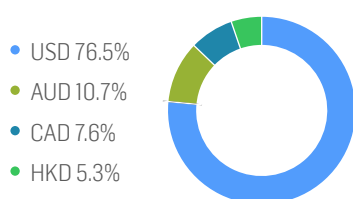
ISIN / WKN	DE000SLOC077 / SLOC07	Base Value / Base Date	100 Points / 12.04.2021
Bloomberg / Reuters	SOLBTLIN Index/ .SOLBTLIN	Last Price	75.61
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.04.2021
Index Members	9		

STATISTICS

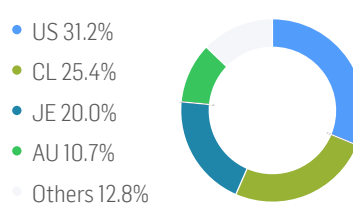
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.26%	-17.61%	-43.27%	-54.03%	-28.96%	-24.39%
Performance (p.a.)						-9.30%
Volatility (p.a.)	40.23%	44.79%	43.46%	39.12%	37.07%	42.14%
High	82.73	108.96	137.12	167.81	107.02	221.10
Low	70.88	70.88	70.88	70.88	70.88	70.88
Sharpe Ratio*	-1.71	-1.30	-1.66	-1.49	-2.52	-0.31
Max. Drawdown	-14.32%	-34.95%	-48.31%	-57.76%	-33.77%	-67.94%
VaR 95 \ 99				-69.9% \ -108.6%		-72.6% \ -111.5%
CVaR 95 \ 99				-91.3% \ -113.0%		-95.9% \ -128.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALBEMARLE CORP	ALB UN Equity	US	USD	27.91%
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	25.35%
ARCADIUM LITHIUM PLC	ALTM UN Equity	JE	USD	19.97%
VULCAN ENERGY RESOURCES LTD	VUL AT Equity	AU	AUD	5.75%
JIANGXI GANFENG LITHIUM CO LTD	1772 HK Equity	CN	HKD	5.27%
ARCADIUM LITHIUM PLC CDI	LTM AT Equity	AU	AUD	4.90%
LITHIUM AMERICAS CORP	LAC CT Equity	CA	CAD	3.99%
STANDARD LITHIUM LTD	SLI CV Equity	CA	CAD	3.58%
PIEDMONT LITHIUM INC	PLL UR Equity	US	USD	3.28%

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