

FACTSHEET - AS OF 26-Apr-2024

Solactive L&G Climate Enhanced Infrastructure Index NTR

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOB54	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLCEIN	Last Price	184.48
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	GBP	History	Available daily back to 07.05.2014
Index Members	129		

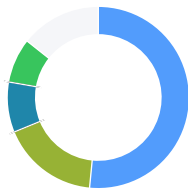
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.56%	2.63%	9.45%	-0.24%	2.11%	84.48%
Performance (p.a.)						6.33%
Volatility (p.a.)	9.39%	8.73%	9.07%	10.15%	9.10%	12.93%
High	185.98	185.98	185.98	186.19	185.98	202.13
Low	179.67	176.33	170.14	164.83	176.33	99.20
Sharpe Ratio*	-1.25	0.67	1.64	-0.54	0.16	0.09
Max. Drawdown	-3.38%	-3.38%	-3.87%	-11.47%	-3.87%	-23.93%
VaR 95 \ 99				-17.7% \ -24.6%		-18.3% \ -34.5%
CVaR 95 \ 99				-21.5% \ -29.7%		-29.6% \ -53.7%

* 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).

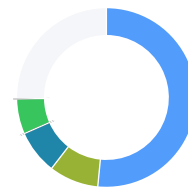
COMPOSITION BY CURRENCIES

- USD 51.5%
- EUR 17.3%
- CAD 8.9%
- JPY 7.9%
- Others 14.3%



COMPOSITION BY COUNTRIES

- US 51.5%
- CA 8.9%
- JP 7.9%
- ES 6.3%
- Others 25.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	7.02%
T-MOBILE US INC	TMUS UW Equity	US	USD	6.07%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	5.04%
AT&T	T UN Equity	US	USD	4.96%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.93%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.81%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	2.39%
HCA HEALTHCARE INC	HCA UN Equity	US	USD	2.14%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.01%
DUKE ENERGY CORP	DUK UN Equity	US	USD	1.92%

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