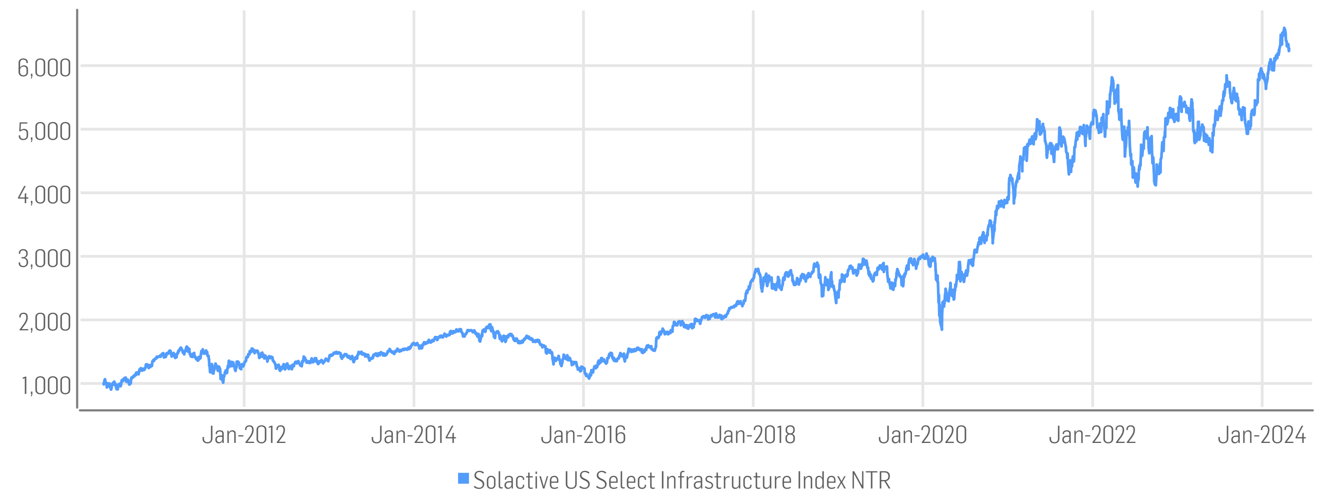
FACTSHEET - AS OF 26-Apr-2024
Solactive US Select Infrastructure Index NTR

DESCRIPTION

The Solactive US Select Infrastructure Index NTR intends to track the performance of companies involved in infrastructure-related activities from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are weighted on the free-float market capitalization and are capped at 30%. The index is calculated as a net total return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EXJ9 / SL0EXJ	Base Value / Base Date	1000 Points / 06.05.2010
Bloomberg / Reuters	- / .SOUINFNR	Last Price	6267.36
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 06.05.2010
Index Members	6		

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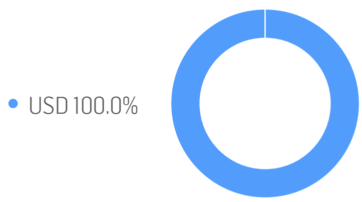
STATISTICS

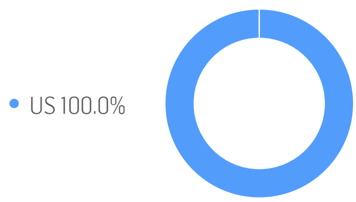
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.22%	6.70%	27.08%	28.39%	5.81%	526.74%
Performance (p.a.)						14.04%
Volatility (p.a.)	13.95%	13.64%	15.59%	17.12%	13.35%	24.51%
High	6594.04	6594.04	6594.04	6594.04	6594.04	6594.04
Low	6231.34	5925.11	4927.90	4638.52	5635.49	904.20
Sharpe Ratio*	-2.74	1.82	3.68	1.38	1.02	0.36
Max. Drawdown	-5.50%	-5.50%	-5.50%	-15.72%	-5.50%	-44.10%
VaR 95 \ 99				-24.3% \ -35.3%		-38.8% \ -65.2%
CVaR 95 \ 99				-31.3% \ -42.8%		-57.4% \ -91.9%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CATERPILLAR INC	CAT UN Equity	US	USD	29.05%
UNION PACIFIC CORP	UNP UN Equity	US	USD	24.29%
DEERE & CO	DE UN Equity	US	USD	16.57%
FREEPORT-MCMORAN INC	FCX UN Equity	US	USD	11.84%
CSX CORP	CSX UW Equity	US	USD	11.18%
NUCOR CORP	NUE UN Equity	US	USD	7.07%

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