

FACTSHEET - AS OF 25-Apr-2024

Solactive European Fiscal Infrastructure Select Index NTR

DESCRIPTION

Solactive European Fiscal Infrastructure Select Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

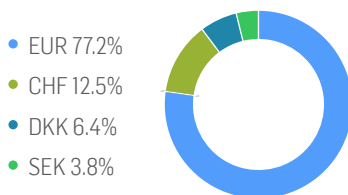
ISIN / WKN	DE000SLOFDN0 / SLOFDN	Base Value / Base Date	100 Points / 09.02.2022
Bloomberg / Reuters	SOEFSINN Index / .SOEFSINN	Last Price	112.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.12.2016
Index Members	53		

STATISTICS

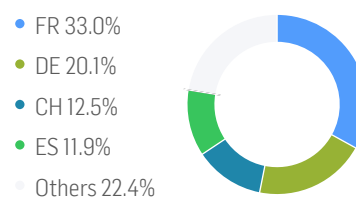
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.06%	1.42%	16.52%	2.92%	0.07%	13.28%
Performance (p.a.)						5.82%
Volatility (p.a.)	11.41%	9.12%	10.46%	11.48%	9.83%	15.57%
High	115.93	115.93	115.93	115.93	115.93	115.93
Low	112.23	108.08	97.38	96.67	108.08	82.86
Sharpe Ratio*	-2.30	0.22	3.10	-0.08	-0.38	0.12
Max. Drawdown	-3.19%	-3.19%	-4.36%	-13.18%	-4.24%	-18.24%
VaR 95 \ 99				-20.1% \ -27.8%		-26.8% \ -42.8%
CVaR 95 \ 99				-25.5% \ -35.4%		-35.7% \ -49.0%

* 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 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	5.61%
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.22%
ENEL SPA	ENEL IM Equity	IT	EUR	5.20%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.79%
SAP SE	SAP GY Equity	DE	EUR	4.38%
SAFRAN SA	SAF FP Equity	FR	EUR	4.30%
RWE AG	RWE GY Equity	DE	EUR	4.04%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.79%
VINCI SA	DG FP Equity	FR	EUR	3.49%
ENGIE SA	ENGI FP Equity	FR	EUR	3.49%

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