

FACTSHEET - AS OF 01-May-2024

Solactive GBS Developed Markets Large & Mid Cap Broad Infrastructure GBP Index TR

DESCRIPTION

Representation of securities that provide infrastructure services in the fields of Energy Infrastructure, Community Infrastructure, Telecommunications Network, Transportation Infrastructure, and General Utilities.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJBY	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SDMBIBT	Last Price	3645.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	139		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.17%	2.34%	5.98%	0.94%	3.06%	264.59%
Performance (p.a.)						7.46%
Volatility (p.a.)	9.38%	9.31%	9.28%	10.41%	9.57%	13.61%
High	3666.65	3666.65	3666.65	3666.65	3666.65	3905.48
Low	3527.11	3439.27	3399.92	3247.69	3439.27	928.11
Sharpe Ratio*	-0.77	0.50	0.79	-0.41	0.43	0.17
Max. Drawdown	-3.42%	-3.49%	-4.34%	-10.56%	-4.34%	-32.52%
VaR 95 \ 99				-18.1% \ -24.2%		-19.5% \ -37.2%
CVaR 95 \ 99				-22.4% \ -32.0%		-31.5% \ -54.8%

* 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).

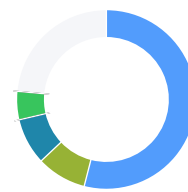
COMPOSITION BY CURRENCIES

- USD 54.0%
- EUR 15.9%
- CAD 9.0%
- JPY 8.4%
- Others 12.7%



COMPOSITION BY COUNTRIES

- US 54.0%
- CA 9.0%
- JP 8.4%
- ES 5.1%
- Others 23.5%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	5.71%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	4.80%
AT&T	T UN Equity	US	USD	4.19%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	2.81%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.66%
ENBRIDGE INC	ENB CT Equity	CA	CAD	2.62%
T-MOBILE US INC	TMUS UW Equity	US	USD	2.61%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.57%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.46%
HCA HEALTHCARE INC	HCA UN Equity	US	USD	2.10%

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