

FACTSHEET - AS OF 23-Feb-2024

Solactive GPR ESG Screened Global Infrastructure Index NTR

DESCRIPTION

The Solactive GPR ESG Screened Global Infrastructure Index NTR aims to track securities that are linked to infrastructure on the global stock market. The Index is including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Index aims to cover current and future regulation on ESG investments and also includes a focus on issues related to climate change. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0JZJ	Base Value / Base Date	1000 Points / 13.04.2018
Bloomberg / Reuters	SOLGEGIN Index/ .SOLGEGIN	Last Price	1668.77
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 13.04.2018
Index Members	64		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.90%	5.29%	5.59%	3.72%	-0.86%	66.88%
Performance (p.a.)						9.12%
Volatility (p.a.)	10.32%	9.69%	11.43%	11.02%	9.63%	15.53%
High	1680.89	1693.55	1693.55	1693.55	1693.55	1840.47
Low	1637.61	1580.74	1451.76	1451.76	1637.61	1000.00
Sharpe Ratio*	2.12	2.00	0.68	-0.01	-0.97	0.34
Max. Drawdown	-2.32%	-3.30%	-9.90%	-12.71%	-3.30%	-32.22%
VaR 95 \ 99				-20.4% \ -23.4%		-21.6% \ -38.6%
CVaR 95 \ 99				-23.1% \ -29.1%		-36.3% \ -71.2%

* 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 40.1%
- EUR 31.4%
- CAD 12.2%
- JPY 7.3%
- Others 9.0%



COMPOSITION BY COUNTRIES

- US 39.8%
- CA 12.2%
- ES 12.1%
- FR 10.1%
- Others 25.8%



TOP COMPONENTS AS OF 23-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NORFOLK SOUTHERN CORP	NSC UN Equity	US	USD	6.07%
CSX CORP	CSX UW Equity	US	USD	5.96%
UNION PACIFIC CORP	UNP UN Equity	US	USD	5.78%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	5.43%
CROWN CASTLE INC	CCI UN Equity	US	USD	5.30%
VINCI SA	DG FP Equity	FR	EUR	5.29%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	5.18%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	5.06%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.67%
ENEL SPA	ENEL IM Equity	IT	EUR	4.62%

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