

# FACTSHEET - AS OF 16-May-2024

## Solactive Global Infrastructure Select 40 Index

### DESCRIPTION

The Solactive Global Infrastructure Select 40 Index is intended to reflect the performance of 40 global infrastructure companies. The Index Components are selected based on their realized volatility and realized dividend yield.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3LQ0 / SLA3LQ	Base Value / Base Date	100 Points / 05.01.2007
Bloomberg / Reuters	SOLINFGE Index / .SOLINFGE	Last Price	139.57
Index Calculator	Solactive AG	Dividends	Not included (Price Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.01.2007
Index Members	40		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.94%	5.71%	7.54%	4.09%	5.15%	39.57%
Performance (p.a.)						1.94%
Volatility (p.a.)	7.59%	6.57%	6.63%	8.23%	6.87%	13.30%
High	139.57	139.57	139.57	139.57	139.57	173.19
Low	131.74	131.39	129.41	123.43	129.41	59.51
Sharpe Ratio*	12.92	3.25	1.81	0.03	1.49	-0.15
Max. Drawdown	-0.82%	-3.11%	-3.79%	-8.78%	-3.79%	-43.03%
VaR 95 \ 99				-15.0% \ -20.3%		-18.8% \ -38.4%
CVaR 95 \ 99				-18.5% \ -21.4%		-32.7% \ -63.3%

\* 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 26.7%
- EUR 25.9%
- CAD 20.6%
- GBP 6.9%
- Others 19.8%



## COMPOSITION BY COUNTRIES

- US 26.7%
- CA 20.6%
- IT 10.7%
- FR 10.1%
- Others 31.9%



## TOP COMPONENTS AS OF 16-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENTERPRISE PRODUCTS PARTNERS	EPD UN Equity	US	USD	3.32%
ENGIE SA	ENGI FP Equity	FR	EUR	3.24%
ENEL SPA	ENEL IM Equity	IT	EUR	3.04%
MPLX LP	MPLX UN Equity	US	USD	3.01%
ENERGY TRANSFER LP	ET UN Equity	US	USD	2.94%
ENBRIDGE INC	ENB CT Equity	CA	CAD	2.91%
RITHM CAPITAL CORP	RITM UN Equity	US	USD	2.89%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	2.77%
APA GROUP	APA AT Equity	AU	AUD	2.76%
SK TELECOM CO LTD	017670 KP Equity	KR	KRW	2.76%

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