

FACTSHEET - AS OF 18-Jun-2024

Solactive GBS Global Markets Infrastructure All Cap USD Index GTR

DESCRIPTION

Representation of companies that have involvement in the building materials and equipment as well as logistics, construction, and engineering services used for the development and maintenance of infrastructure projects.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE8C8 / SLOE8C	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMIFAUT	Last Price	2080.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1121		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.72%	-2.65%	7.02%	20.33%	5.49%	108.02%
Performance (p.a.)						10.85%
Volatility (p.a.)	13.02%	11.56%	11.03%	12.08%	11.19%	17.41%
High	2172.61	2185.28	2185.28	2185.28	2185.28	2185.28
Low	2058.40	2058.40	1885.71	1636.67	1885.71	745.54
Sharpe Ratio*	-3.24	-1.35	0.86	1.27	0.60	0.32
Max. Drawdown	-5.26%	-5.81%	-5.81%	-12.78%	-5.81%	-40.54%
VaR 95 \ 99				-19.8% \ -28.6%		-26.1% \ -44.1%
CVaR 95 \ 99				-26.2% \ -36.9%		-41.0% \ -74.2%

* 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 50.4%
- EUR 11.4%
- JPY 6.9%
- INR 6.2%
- Others 25.1%



COMPOSITION BY COUNTRIES

- US 41.8%
- IE 8.1%
- JP 6.9%
- IN 6.2%
- Others 37.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
CATERPILLAR INC	CAT UN Equity	US	USD	4.59%
UNION PACIFIC CORP	UNP UN Equity	US	USD	3.78%
SIEMENS AG	SIE GY Equity	DE	EUR	3.74%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	3.63%
DEERE & CO	DE UN Equity	US	USD	2.74%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	2.20%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	2.02%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	1.92%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	1.81%
CSX CORP	CSX UW Equity	US	USD	1.80%

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