

Solactive GBS Developed Markets Investable Universe Core Infrastructure Group Capped GBP Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOLE0	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDMCIGBP	Last Price	1376.51
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	157		

FACTSHEET - AS OF 01-Oct-2024

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.39%	8.57%	9.83%	20.85%	10.77%	37.65%
Performance (p.a.)						4.41%
Volatility (p.a.)	8.65%	9.04%	9.73%	10.10%	9.72%	14.82%
High	1376.51	1376.51	1376.51	1376.51	1376.51	1431.32
Low	1336.36	1260.65	1219.21	1137.17	1185.78	876.30
Sharpe Ratio*	3.29	3.84	1.64	1.61	0.98	-0.04
Max. Drawdown	-1.48%	-2.33%	-4.91%	-5.74%	-5.74%	-30.40%
VaR 95 \ 99				-14.8% \ -22.2%		-19.6% \ -40.1%
CVaR 95 \ 99				-20.4% \ -30.1%		-35.0% \ -67.7%

* 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).

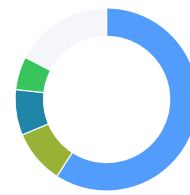
COMPOSITION BY CURRENCIES

- USD 59.1%
- EUR 11.4%
- CAD 9.5%
- AUD 8.1%
- Others 11.9%



COMPOSITION BY COUNTRIES

- US 59.1%
- CA 9.5%
- AU 8.1%
- ES 5.9%
- Others 17.4%



TOP COMPONENTS AS OF 01-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	5.11%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	4.76%
AENA SME SA	AENA SQ Equity	ES	EUR	4.73%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	3.24%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	3.07%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.78%
ENBRIDGE INC	ENB CT Equity	CA	CAD	2.62%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	2.61%
UNION PACIFIC CORP	UNP UN Equity	US	USD	2.20%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.08%

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