

# Solactive GBS Developed Markets Investable Universe Core Infrastructure Group Capped USD Index NTR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	SLOLEV	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDMCIGUN	Last Price	1712.36
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	USD	History	Available daily back to 08.05.2017
Index Members	157		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.76%	13.67%	17.08%	35.58%	18.08%	71.24%
Performance (p.a.)						7.54%
Volatility (p.a.)	7.64%	9.56%	10.64%	11.04%	10.44%	15.32%
High	1712.36	1712.36	1712.36	1712.36	1712.36	1712.36
Low	1645.44	1505.53	1397.63	1263.45	1369.68	840.75
Sharpe Ratio*	6.79	6.63	3.09	2.84	1.88	0.18
Max. Drawdown	-0.97%	-2.58%	-4.91%	-6.02%	-6.02%	-38.04%
VaR 95 \ 99				-18.0% \ -25.1%		-20.3% \ -39.0%
CVaR 95 \ 99				-23.5% \ -33.0%		-36.3% \ -72.8%

\* 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).

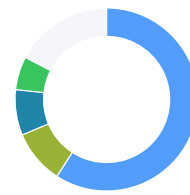
## COMPOSITION BY CURRENCIES

- USD 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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