

# Solactive GBS Developed Markets Investable Universe Core Infrastructure EUR Index NTR

## HISTORICAL PERFORMANCE



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## CHARACTERISTICS

ISIN / WKN	SLOLF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SDMCIEN	Last Price	1712.84
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 08.05.2017
Index Members	158		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.16%	10.97%	13.42%	23.51%	16.83%	71.28%
Performance (p.a.)						7.53%
Volatility (p.a.)	10.51%	11.50%	10.94%	11.13%	10.71%	15.81%
High	1736.09	1736.09	1736.09	1736.09	1736.09	1736.09
Low	1683.21	1543.52	1481.20	1337.38	1426.23	886.89
Sharpe Ratio*	4.06	4.27	2.35	1.84	1.76	0.26
Max. Drawdown	-1.34%	-4.15%	-4.15%	-4.52%	-4.29%	-35.67%
VaR 95 \ 99				-17.5% \ -25.2%		-21.8% \ -40.2%
CVaR 95 \ 99				-23.8% \ -36.5%		-37.0% \ -73.6%

\* 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).

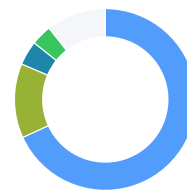
## COMPOSITION BY CURRENCIES

- USD 68.1%
- CAD 13.2%
- EUR 6.1%
- GBP 4.3%
- Others 8.2%



## COMPOSITION BY COUNTRIES

- US 68.1%
- CA 13.2%
- GB 4.3%
- JP 3.7%
- Others 10.6%



## TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	5.70%
UNION PACIFIC CORP	UNP UN Equity	US	USD	5.06%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	3.65%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	3.39%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	3.09%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.05%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.98%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	2.65%
CSX CORP	CSX UW Equity	US	USD	2.31%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	2.26%

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