

FACTSHEET - AS OF 18-Sep-2024

Solactive Global Infrastructure High Income Index

DESCRIPTION

The Solactive Global Infrastructure High Income Index TR tracks the price movement in shares of global infrastructure companies that exhibited low volatility and are expected to go "ex-dividend" between two consecutive Adjustment Days. The Index is calculated as a gross total return index in EUR and adjusted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA23E8 / SLA23E	Base Value / Base Date	100 Points / 21.04.2006
Bloomberg / Reuters	SOLINFRT Index / .SOLINFRT	Last Price	112,34
Index Calculator	Solactive AG	Dividends	Not included (Price Index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.04.2006
Index Members	30		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.76%	6.42%	2.96%	6.11%	3.46%	12.34%
Performance (p.a.)						0.63%
Volatility (p.a.)	4.75%	8.42%	7.86%	7.73%	7.45%	11.44%
High	112.67	112.67	112.67	112.67	112.67	166.77
Low	107.53	104.36	104.34	101.67	104.34	75.11
Sharpe Ratio*	11.17	2.98	0.31	0.33	0.16	-0.26
Max. Drawdown	-0.68%	-3.80%	-5.07%	-5.48%	-5.48%	-39.04%
VaR 95 \ 99				-13.3% \ -18.4%		-16.0% \ -32.0%
CVaR 95 \ 99				-17.7% \ -29.2%		-27.8% \ -53.5%

* 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).

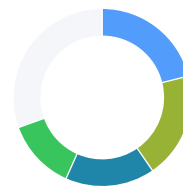
COMPOSITION BY CURRENCIES

- USD 21.1%
- CAD 19.3%
- SGD 16.3%
- JPY 12.8%
- Others 30.5%



COMPOSITION BY COUNTRIES

- US 21.1%
- CA 19.3%
- SG 16.3%
- JP 12.8%
- Others 30.5%



TOP COMPONENTS AS OF 18-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	4.92%
FORTIS INC	FTS CT Equity	CA	CAD	4.73%
TELENOR ASA	TEL NO Equity	NO	NOK	4.46%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.84%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	3.79%
TERNA SPA	TRN IM Equity	IT	EUR	3.71%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	3.61%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	3.53%
MAPLETREE INDUSTRIAL TRUST	MINT SP Equity	SG	SGD	3.48%
SK TELECOM CO LTD	017670 KP Equity	KR	KRW	3.29%

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