

# Solactive Transatlantic Infrastructure Select 40 Index (Net Total Return EUR)

## DESCRIPTION

The Solactive Transatlantic Infrastructure Select 40 Index is intended to track the price movement of 40 US and EU infrastructure companies that historically exhibited low volatility and had a high dividend yield.

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	DE000SLA4Z75 / SLA4Z7	Base Value / Base Date	100 Points / 05.01.2007
Bloomberg / Reuters	SOLTINFT Index / .SOLTINFT	Last Price	275.35
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.01.2007
Index Members	40		

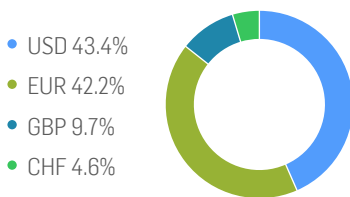
FACTSHEET - AS OF 19-Jun-2024  
Solactive Transatlantic Infrastructure Select 40 Index (Net Total Return EUR)

**STATISTICS**

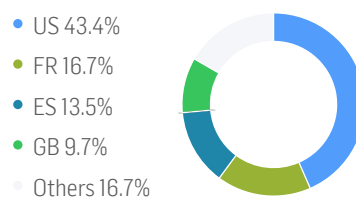
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.42%	1.97%	5.15%	12.50%	5.56%	175.35%
Performance (p.a.)						5.97%
Volatility (p.a.)	10.73%	9.10%	8.38%	9.05%	8.52%	14.17%
High	285.09	286.07	286.07	286.07	286.07	286.07
Low	273.30	265.70	255.63	238.20	255.63	59.22
Sharpe Ratio*	-3.56	0.50	0.84	1.00	0.99	0.16
Max. Drawdown	-4.14%	-4.46%	-4.46%	-6.08%	-4.46%	-44.56%
VaR 95 \ 99				-13.3% \ -23.6%		-20.1% \ -41.4%
CVaR 95 \ 99				-20.0% \ -26.1%		-34.6% \ -66.1%

\* 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**



**COMPOSITION BY COUNTRIES**



**TOP COMPONENTS AS OF 19-Jun-2024**

Company	Ticker	Country	Currency	Index Weight (%)
ENAGAS SA	ENG SQ Equity	ES	EUR	3.72%
ENTERPRISE PRODUCTS PARTNERS	EPD UN Equity	US	USD	3.61%
MPLX LP	MPLX UN Equity	US	USD	3.42%
ENGIE SA	ENGI FP Equity	FR	EUR	3.29%
ENERGY TRANSFER LP	ET UN Equity	US	USD	3.27%
RITHM CAPITAL CORP	RITM UN Equity	US	USD	3.25%
ENEL SPA	ENEL IM Equity	IT	EUR	3.16%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.06%
KINDER MORGAN INC	KMI UN Equity	US	USD	3.04%
EPR PROPERTIES	EPR UN Equity	US	USD	2.91%

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