

FACTSHEET - AS OF 19-Apr-2024

Solactive L&G Developed REIT Multi-Factor ESG Index TR

DESCRIPTION

The index represents a basket of securities from the Real Estate Investment Trust sector weighted based on their exposure to certain fundamental factors as described below. Additionally, the index has an ESG filter applied by excluding securities with an ESG score below a certain threshold.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA9C0 / SLOA9C	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLSRTET	Last Price	207.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	161		

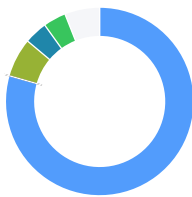
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.09%	-4.91%	11.96%	1.30%	-8.12%	30.67%
Performance (p.a.)						3.92%
Volatility (p.a.)	17.99%	14.49%	17.44%	15.97%	14.53%	19.49%
High	225.30	225.30	228.08	228.08	226.25	270.79
Low	205.86	205.86	182.16	182.16	205.86	129.55
Sharpe Ratio*	-3.27	-1.64	1.17	-0.25	-2.03	-0.07
Max. Drawdown	-8.63%	-8.63%	-9.74%	-15.63%	-9.01%	-42.13%
VaR 95 \ 99				-26.7% \ -35.0%		-26.9% \ -49.8%
CVaR 95 \ 99				-32.8% \ -48.5%		-46.5% \ -93.1%

* 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).

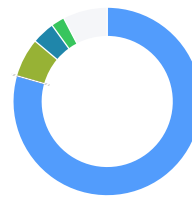
COMPOSITION BY CURRENCIES

- USD 79.4%
- AUD 6.7%
- EUR 4.0%
- SGD 3.9%
- Others 6.0%



COMPOSITION BY COUNTRIES

- US 79.4%
- AU 6.7%
- SG 3.9%
- JP 2.3%
- Others 7.7%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	8.60%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	6.13%
WELLTOWER INC	WELL UN Equity	US	USD	5.74%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	3.75%
REALTY INCOME CORP	O UN Equity	US	USD	3.48%
WEYERHAEUSER CO	WY UN Equity	US	USD	3.23%
RITHM CAPITAL CORP	RITM UN Equity	US	USD	3.09%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	2.93%
PHILLIPS EDISON & COMPANY IN	PECO UW Equity	US	USD	2.57%
PUBLIC STORAGE	PSA UN Equity	US	USD	1.96%

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