

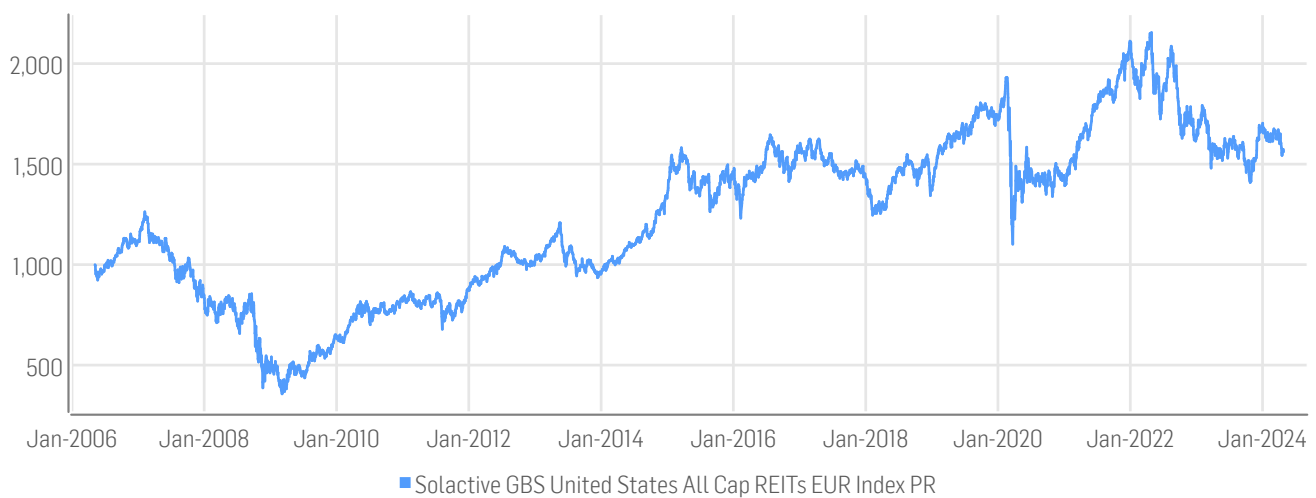
FACTSHEET - AS OF 26-Apr-2024

Solactive GBS United States All Cap REITs EUR Index PR

DESCRIPTION

The Solactive GBS United States All Cap REITs Index is based on the Solactive GBS United States All Cap Index. The index intends to track the performance of real estate companies belonging to the GBS all cap segment in the United States market. All index components need to be classified as Real Estate Investment Trusts. Constituents are weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|--|
| ISIN / WKN | SLOB5N | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | /.SUSAREP | Last Price | 1565.99 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 154 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -5.41% | -4.38% | 10.82% | 1.28% | -6.31% | 56.60% |
| Performance (p.a.) | | | | | | 2.53% |
| Volatility (p.a.) | 18.88% | 16.25% | 18.01% | 17.55% | 16.61% | 28.82% |
| High | 1671.10 | 1675.66 | 1703.59 | 1703.59 | 1703.59 | 2154.81 |
| Low | 1543.45 | 1543.45 | 1415.39 | 1408.31 | 1543.45 | 356.73 |
| Sharpe Ratio* | -2.81 | -1.26 | 1.07 | -0.15 | -1.33 | -0.05 |
| Max. Drawdown | -7.64% | -7.89% | -9.40% | -14.00% | -9.40% | -71.75% |
| VaR 95 \ 99 | | | | -27.6% \ -41.9% | | -39.5% \ -93.5% |
| CVaR 95 \ 99 | | | | -35.7% \ -48.3% | | -70.5% \ -136.0% |

* 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 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------|----------------|---------|----------|------------------|
| PROLOGIS INC | PLD UN Equity | US | USD | 7.93% |
| AMERICAN TOWER CORP | AMT UN Equity | US | USD | 6.61% |
| EQUINIX INC | EQIX UW Equity | US | USD | 5.64% |
| WELLTOWER INC | WELL UN Equity | US | USD | 4.31% |
| SIMON PROPERTY GROUP INC | SPG UN Equity | US | USD | 3.81% |
| REALTY INCOME CORP | O UN Equity | US | USD | 3.62% |
| DIGITAL REALTY TRUST INC | DLR UN Equity | US | USD | 3.57% |
| PUBLIC STORAGE | PSA UN Equity | US | USD | 3.37% |
| CROWN CASTLE INC | CCI UN Equity | US | USD | 3.34% |
| VICI PROPERTIES INC | VICI UN Equity | US | USD | 2.43% |

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