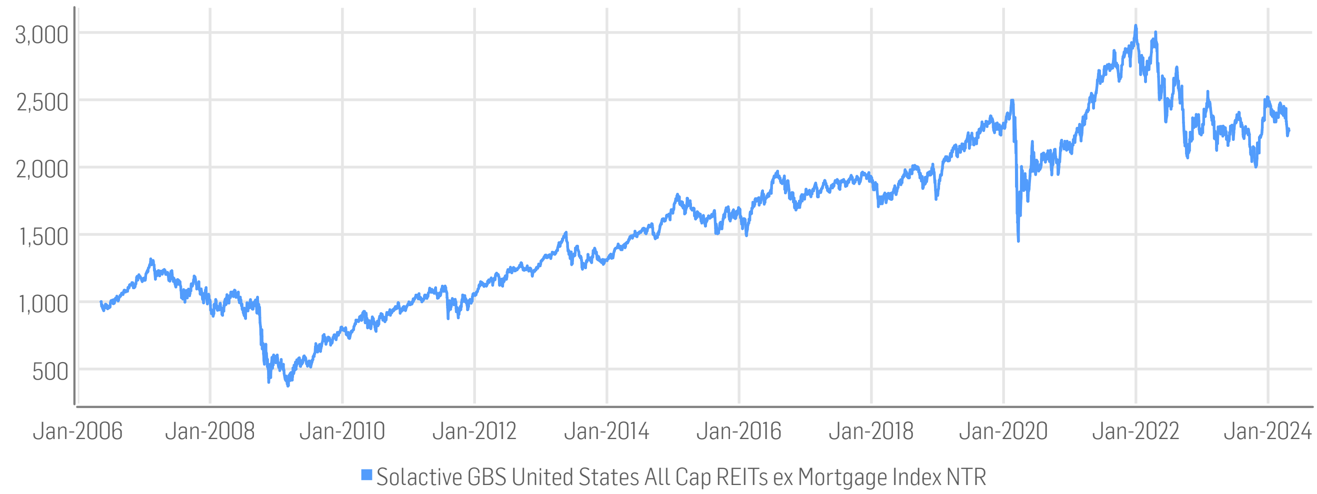
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS United States All Cap REITs ex Mortgage Index NTR

DESCRIPTION

The Solactive GBS United States All Cap REITs ex Mortgage 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 excluding Mortgage REITs. Constituents are weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0B5V	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SUSARMN	Last Price	2271.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	127		

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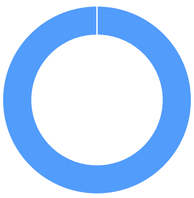
STATISTICS

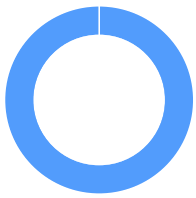
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.64%	-5.32%	13.25%	1.05%	-8.85%	127.11%
Performance (p.a.)						4.67%
Volatility (p.a.)	21.01%	17.60%	19.70%	18.51%	17.42%	28.86%
High	2451.66	2477.06	2522.47	2522.47	2517.55	3053.86
Low	2232.32	2232.32	2016.35	1999.79	2232.32	372.72
Sharpe Ratio*	-2.95	-1.43	1.19	-0.23	-1.73	-0.02
Max. Drawdown	-8.95%	-9.88%	-11.50%	-16.94%	-11.33%	-71.73%
VaR 95 \ 99				-30.4% \ -41.2%		-38.8% \ -90.5%
CVaR 95 \ 99				-38.5% \ -59.9%		-71.5% \ -137.9%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	8.28%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	6.90%
EQUINIX INC	EQIX UW Equity	US	USD	5.89%
WELLTOWER INC	WELL UN Equity	US	USD	4.51%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	3.98%
REALTY INCOME CORP	O UN Equity	US	USD	3.78%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	3.73%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.52%
CROWN CASTLE INC	CCI UN Equity	US	USD	3.49%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.54%

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