

# FACTSHEET – October 14, 2022

## Prime Real Estate Technology Index NTR

### DESCRIPTION

The global annual value of real estate transactions is currently measured in trillions of dollars. Although this industry has existed for many years, surprisingly, the process related to change in ownership has not kept pace with technological advancements of other industries. Brokerage, mortgage origination and underwriting, title, escrow, closing, and insurance, are all individually very large sub-industries, and highly dependent on manual or even in-person activity. Investors have taken notice and technology-oriented firms are looking to disrupt the industry through automation, but also by bypassing some of the traditional service providers. The Prime Real Estate Technology index is a benchmark for investors that are interested in this massive disruption opportunity.

Real estate technology companies include those engaged in the following business activities: A) companies that provide services, via the internet and internet-connected devices to the general public regarding: i) listing, advertising, and marketing properties for sale or rent, ii) providing real estate brokerage services, iii) providing property insurance, iv) providing or facilitating property loans, v) facilitating home improvement or repair services, or; B) Companies that provide software, data, or other technology services to real estate companies.

The index is calculated on a Price Return, Net Total Return, and Gross Total Return basis. The data included herein uses the Net Total Return of the index. Please visit [www.PrimeIndexes.com](http://www.PrimeIndexes.com) to learn more.

### HISTORICAL PERFORMANCE



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### CHARACTERISTICS

ISIN / WKN	DE000SL0D8F2 / SL0D8F	Base Value / Base Date	100 Points / 04.10.2021
Bloomberg / Reuters	PRETECHN Index / .PRETECHN	Last Price	43.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 04.10.2021
Index Members	38		

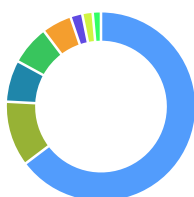
### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-18.27%	-16.70%	-34.61%	-58.92%	-52.78%	-56.07%
Performance (p.a.)						-55.12%
Volatility (p.a.)	28.74%	31.05%	37.87%	36.54%	38.59%	36.10%
High	53.75	62.39	66.62	109.70	93.54	109.70
Low	43.93	43.93	43.93	43.93	43.93	43.93
Sharpe Ratio*	-3.29	-1.78	-1.61	-1.71	-1.67	-1.61
Max. Drawdown	-18.27%	-29.59%	-34.61%	-59.95%	-53.04%	-59.95%
VaR 95 \ 99				-62.1% \ -83.8%		-59.7% \ -83.8%
CVaR 95 \ 99				-77.9% \ -99.7%		-76.7% \ -99.7%

\* 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).

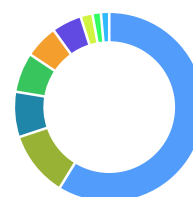
### COMPOSITION BY CURRENCIES

USD	64.72%
AUD	11.11%
EUR	7.11%
CAD	6.75%
GBP	5.08%
SEK	2.04%
HKD	1.78%
JPY	1.41%



### COMPOSITION BY COUNTRIES

United States	58.76%
Australia	11.11%
Cayman Islands	7.73%
Canada	6.75%
Germany	5.67%
United Kingdom	5.08%
Sweden	2.04%
Italy	1.44%
Japan	1.41%



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### COMPONENTS AS OF 14-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
COSTAR GROUP INC	CSGP UW Equity	US	USD	7.83%
REA GROUP LTD	REA AH Equity	AU	AUD	6.46%
AIRBNB CL A ORD	ABNB UW Equity	US	USD	6.41%
BLACK KNIGHT INC	BKI UN Equity	US	USD	6.38%
KE HOLDINGS INC	BEKE UN Equity	KY	USD	5.95%
APPFOLIO INC - A	APPF UQ Equity	US	USD	5.61%
ROCKET COS INC	RKT UN Equity	US	USD	5.29%
RIGHTMOVE PLC	RMV LN Equity	GB	GBP	5.08%
RADIAN GROUP INC	RDN UN Equity	US	USD	5.02%
SCOUT24 SE	G24 GY Equity	DE	EUR	4.77%
ZILLOW GROUP INC - A CLASS	ZG UW Equity	US	USD	4.64%
TRICON RESIDENTIAL INC	TCN CT Equity	CA	CAD	3.76%
EXP WORLD HOLDINGS INC	EXPI UQ Equity	US	USD	2.86%
PEXA GROUP LTD	PXA AH Equity	AU	AUD	2.63%
ALTUS GROUP LTD/CANADA	AIF CT Equity	CA	CAD	2.56%
LEMONADE INC	LMND UN Equity	US	USD	2.12%
HEMNET GROUP AB	HEM SS Equity	SE	SEK	2.04%
DOMAIN HOLDINGS AUSTRALIA PTY LTD	DHG AH Equity	AU	AUD	2.03%
ANGI INC	ANGI UW Equity	US	USD	1.81%
COMPASS INC - CLASS A	COMP UN Equity	US	USD	1.78%
MING YUAN CLOUD GROUP HOLDIN	909 HK Equity	KY	HKD	1.78%
OPENDOOR TECHNOLOGIES INC	OPEN UW Equity	US	USD	1.74%
WEWORK INC	WE UN Equity	US	USD	1.71%
MATTERPORT INC	MTTR UQ Equity	US	USD	1.62%
GRUPPO MUTUIONLINE SPA	MOL IM Equity	IT	EUR	1.44%
HYPOPORT SE	HYQ GY Equity	DE	EUR	0.90%
LOANDEPOT INC	LDI UN Equity	US	USD	0.77%
REDFIN CORP	RDFN UW Equity	US	USD	0.74%
SMARTRENT INC	SMRT UN Equity	US	USD	0.74%
HIPPO HOLDINGS INC	HIPO UN Equity	US	USD	0.64%
GATECHNOLOGIES CO LTD	3491 JT Equity	JP	JPY	0.58%
SRE HOLDINGS CORP	2980 JT Equity	JP	JPY	0.58%
REAL MATTERS INC	REAL CT Equity	CA	CAD	0.43%
OFFERPAD SOLUTIONS INC	OPAD UN Equity	US	USD	0.39%
PORCH GROUP INC	PRCH UR Equity	US	USD	0.31%
LIFULL CO LTD	2120 JT Equity	JP	JPY	0.25%
DOMA HOLDINGS INC	DOMA UN Equity	US	USD	0.24%
FATHOM HOLDINGS INC	FTHM UR Equity	US	USD	0.12%



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