

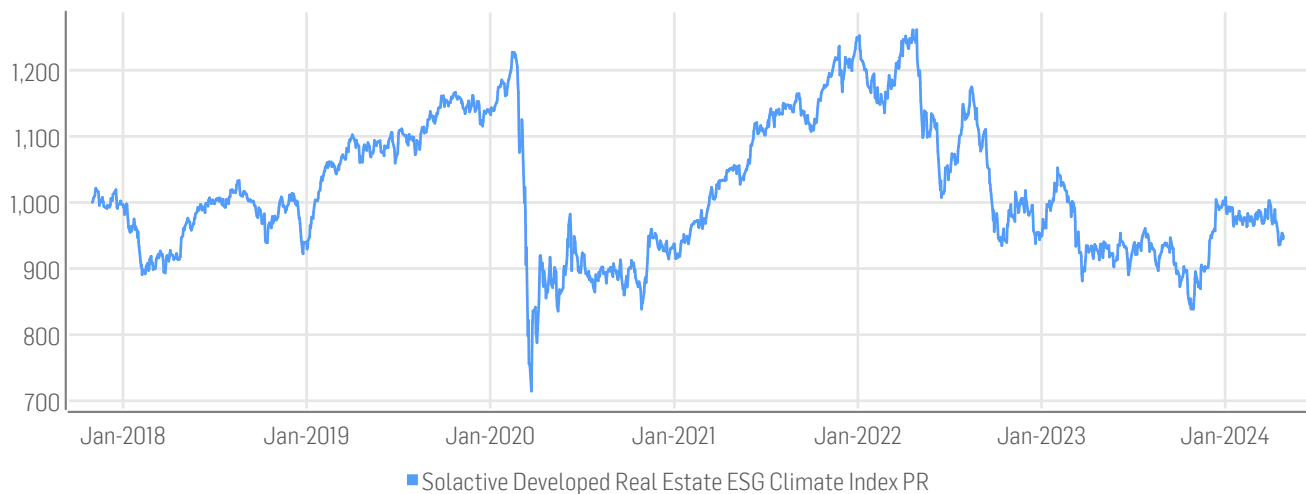
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Developed Real Estate ESG Climate Index PR

### DESCRIPTION

Index Description EN Representation of securities from the Real Estate industry, screened for ESG compliance and tracking error optimized

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE867 / SLOE86	Base Value / Base Date	1000 Points / 01.11.2017
Bloomberg / Reuters	SOLNTREP Index/ .SOLNTREP	Last Price	949.40
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.11.2017
Index Members	268		

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## Solactive Developed Real Estate ESG Climate Index PR

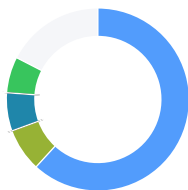
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.41%	-2.72%	13.18%	2.86%	-4.78%	-5.06%
Performance (p.a.)						-0.80%
Volatility (p.a.)	15.45%	12.63%	14.54%	14.29%	12.72%	17.71%
High	1002.87	1002.87	1007.64	1007.64	1007.64	1261.28
Low	935.68	935.68	838.79	838.79	935.68	714.67
Sharpe Ratio*	-2.99	-1.15	1.70	-0.07	-1.40	-0.27
Max. Drawdown	-6.70%	-6.70%	-7.14%	-12.69%	-7.14%	-41.77%
VaR 95 \ 99				-24.0% \ -32.3%		-24.7% \ -50.2%
CVaR 95 \ 99				-29.7% \ -36.0%		-43.1% \ -88.3%

\* 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).

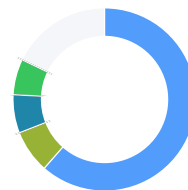
### COMPOSITION BY CURRENCIES

- USD 61.8%
- JPY 7.6%
- AUD 6.8%
- GBP 6.4%
- Others 17.4%



### COMPOSITION BY COUNTRIES

- US 61.5%
- JP 7.6%
- AU 6.8%
- GB 6.3%
- Others 17.9%



### TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	6.54%
EQUINIX INC	EQIX UN Equity	US	USD	4.81%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	3.55%
WELLTOWER INC	WELL UN Equity	US	USD	3.12%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.04%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	3.03%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	2.59%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	2.29%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	2.24%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	2.05%

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