

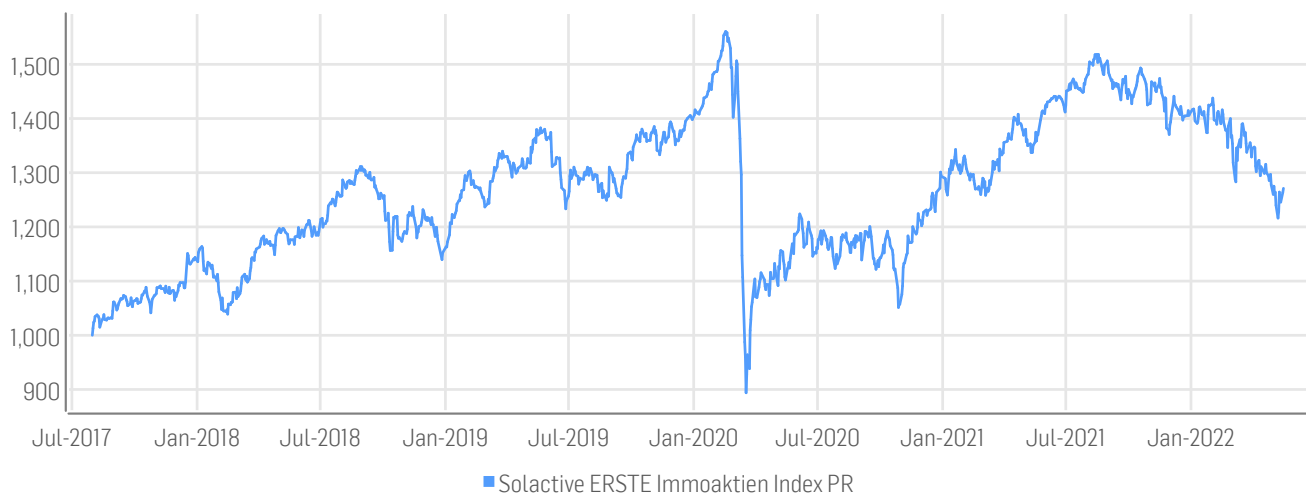
# FACTSHEET - AS OF 17-May-2022

## Solactive ERSTE Immoaktien Index PR

### DESCRIPTION

The Solactive ERSTE Immoaktien Index PR intends to track the performance of the largest 6 real estate companies in the Austrian and German stock market and is based on the Solactive Global Benchmark Series. The selection of companies is based on free-float market capitalization, with preference given to Austrian companies, and is equally weighted. The index is calculated as a price return index in EUR and is reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEKS7 / SLOEKS	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	- / .SERIMMOP	Last Price	1271.19
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.07.2017
Index Members	6		

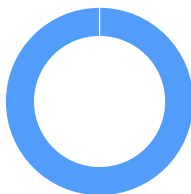
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.05%	-10.23%	-12.84%	-7.18%	-9.75%	27.12%
Performance (p.a.)						5.13%
Volatility (p.a.)	19.95%	22.82%	19.61%	15.93%	20.40%	18.83%
High	1315.56	1416.04	1458.50	1518.31	1437.81	1560.76
Low	1216.24	1216.24	1216.24	1216.24	1216.24	893.85
Sharpe Ratio*	-1.54	-1.53	-1.21	-0.42	-1.14	0.30
Max. Drawdown	-7.55%	-14.11%	-16.61%	-19.90%	-15.41%	-42.73%
VaR 95 \ 99				-28.3% \ -40.1%		-25.2% \ -50.2%
CVaR 95 \ 99				-36.9% \ -51.4%		-45.4% \ -86.6%

\* 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).

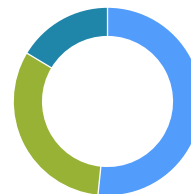
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• AT 51.6%  
• DE 32.0%  
• LU 16.4%



## TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
CA IMMOBILIEN ANLAGEN AG	CAI AV Equity	AT	EUR	17.90%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	17.15%
S IMMO AG	SPI AV Equity	AT	EUR	16.97%
IMMOFINANZ AG	IIA AV Equity	AT	EUR	16.76%
AROUNDTOWN SA	ATI GY Equity	LU	EUR	16.41%
VONOVIA SE	VNA GY Equity	DE	EUR	14.82%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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