

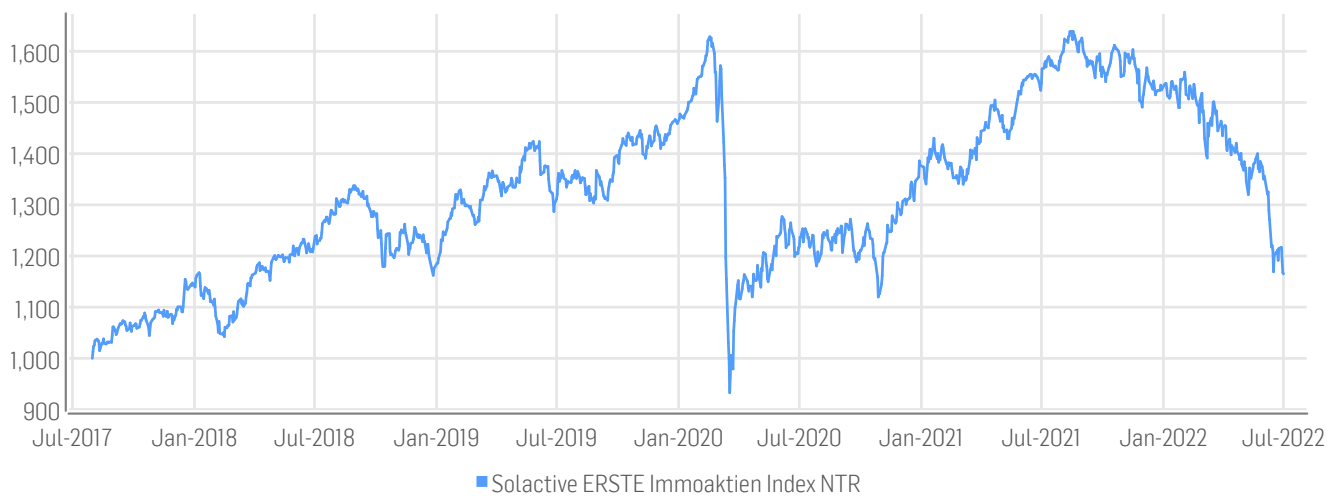
FACTSHEET - AS OF 01-Jul-2022

Solactive ERSTE Immoaktien Index NTR

DESCRIPTION

The Solactive ERSTE Immoaktien Index NTR 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 net total return index in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEKT5 / SLOEKT	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	- / .SERIMMON	Last Price	1164.90
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	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	-13.73%	-19.73%	-23.73%	-26.08%	-23.73%	16.49%
Performance (p.a.)						3.15%
Volatility (p.a.)	26.83%	21.97%	21.40%	17.73%	21.40%	18.98%
High	1356.38	1454.85	1559.29	1638.85	1559.29	1638.85
Low	1164.90	1164.90	1164.90	1164.90	1164.90	932.66
Sharpe Ratio*	-3.09	-2.66	-1.95	-1.46	-1.93	0.20
Max. Drawdown	-14.12%	-19.93%	-25.29%	-28.92%	-25.29%	-42.73%
VaR 95 \ 99				-33.3% \ -57.0%		-27.9% \ -53.3%
CVaR 95 \ 99				-44.2% \ -64.9%		-47.0% \ -88.4%

* 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).

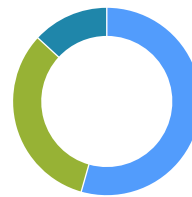
COMPOSITION BY CURRENCIES

- EUR 100.0%



COMPOSITION BY COUNTRIES

- AT 54.4%
- DE 32.5%
- LU 13.1%



TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
CA IMMOBILIEN ANLAGEN AG	CAI AV Equity	AT	EUR	21.96%
S IMMO AG	SPI AV Equity	AT	EUR	20.05%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	16.62%
VONOVIA SE	VNA GY Equity	DE	EUR	15.84%
AROUNDTOWN SA	ATI GY Equity	LU	EUR	13.14%
IMMOFINANZ AG	IIA AV Equity	AT	EUR	12.38%

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