

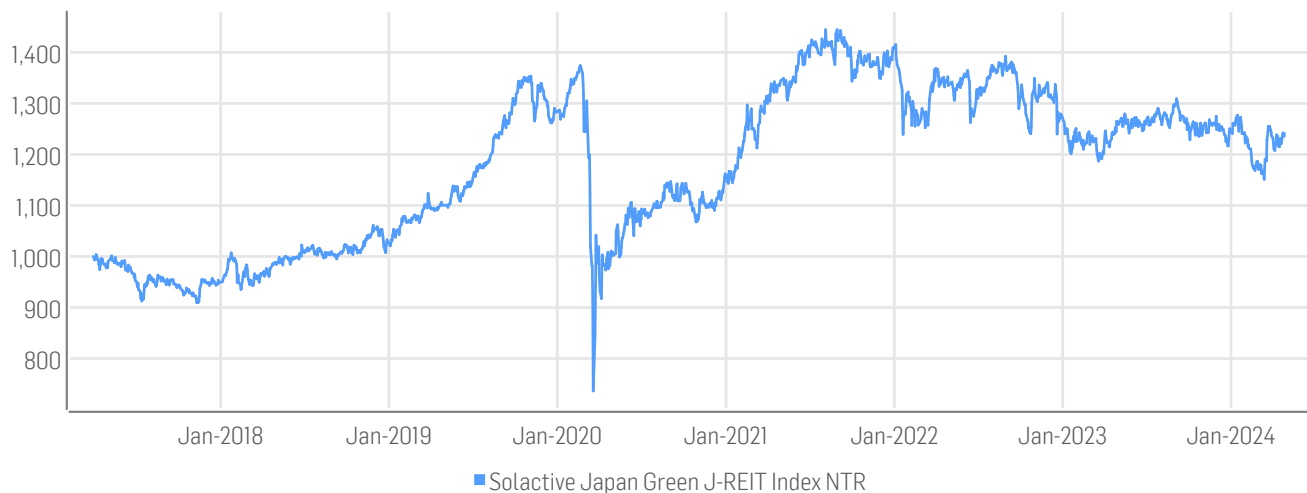
FACTSHEET - AS OF 26-Apr-2024

Solactive Japan Green J-REIT Index NTR

DESCRIPTION

Representation of Japanese securities issued by best-in-class Real Estate Investment Trusts based on green building portfolio and commitment to risk-mitigation targets against climate change.

HISTORICAL PERFORMANCE



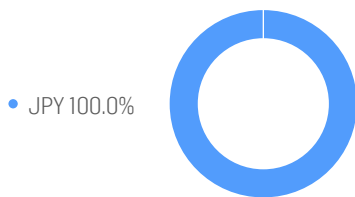
CHARACTERISTICS

ISIN / WKN	DE000SLOFQA9 / SLOFQA	Base Value / Base Date	1000 Points / 31.03.2017
Bloomberg / Reuters	/ .SJGREITN	Last Price	1241.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 31.03.2017
Index Members	37		

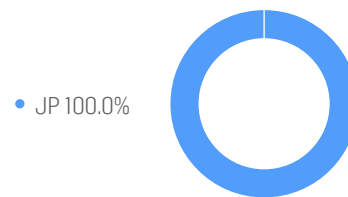
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.55%	-0.16%	-1.62%	-1.39%	-0.76%	24.10%
Performance (p.a.)						3.10%
Volatility (p.a.)	12.10%	14.10%	13.20%	12.06%	13.96%	18.94%
High	1247.91	1255.15	1276.90	1309.32	1276.90	1444.58
Low	1207.41	1151.12	1151.12	1151.12	1151.12	736.35
Max. Drawdown	-3.25%	-7.39%	-9.85%	-12.08%	-9.85%	-46.42%
VaR 95 \ 99				-17.7% \ -27.5%		-20.9% \ -45.1%
CVaR 95 \ 99				-23.3% \ -32.0%		-41.4% \ -92.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	11.77%
NIPPON PROLOGIS REIT INC	3283 JT Equity	JP	JPY	8.89%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	8.15%
JAPAN REAL ESTATE INVNT CORP ORD	8952 JT Equity	JP	JPY	7.05%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	6.09%
KENEDIX OFFICE INVESTMENT CORP	8972 JT Equity	JP	JPY	5.98%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	5.60%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	4.37%
SEKISUI HOUSE REIT INC	3309 JT Equity	JP	JPY	3.33%
GLP J-REIT/D	3281 JT Equity	JP	JPY	2.93%

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