

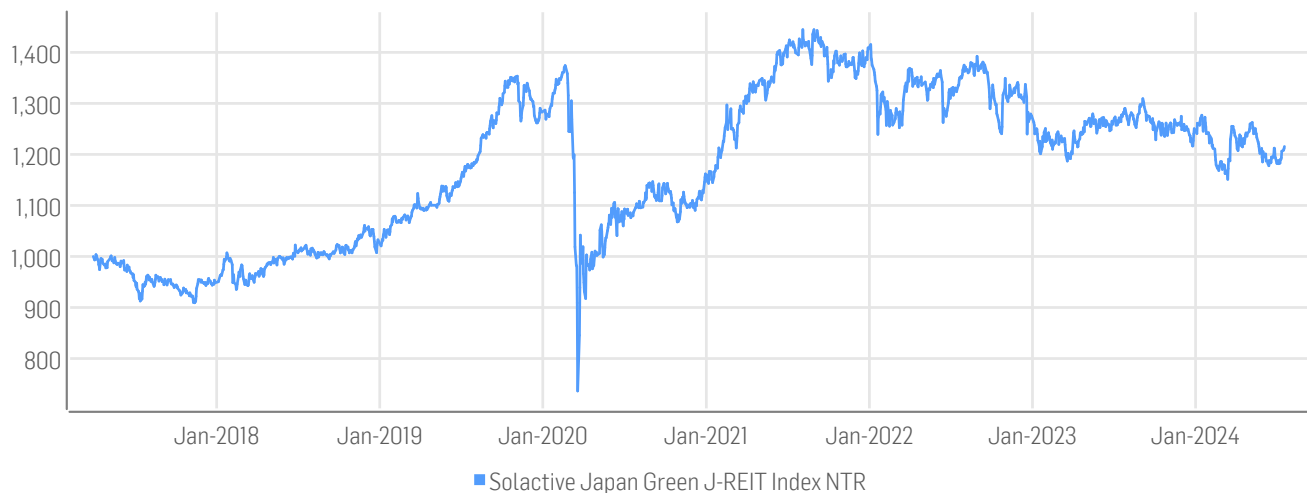
FACTSHEET - AS OF 18-Jul-2024

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



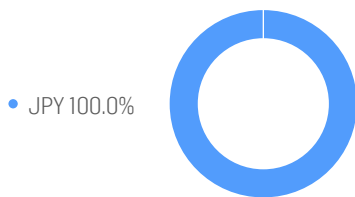
CHARACTERISTICS

ISIN / WKN	DE000SLOFQA9 / SLOFQA	Base Value / Base Date	1000 Points / 31.03.2017
Bloomberg / Reuters	/.SJGREITN	Last Price	1215.62
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		

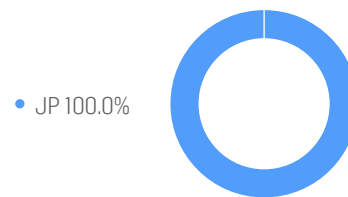
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	2.61%	-0.43%	-3.01%	-5.25%	-2.79%	21.56%
Performance (p.a.)						2.71%
Volatility (p.a.)	9.22%	10.30%	12.53%	12.06%	12.53%	18.73%
High	1215.62	1262.61	1272.95	1309.32	1276.90	1444.58
Low	1181.74	1177.78	1151.12	1151.12	1151.12	736.35
Max. Drawdown	-2.52%	-6.72%	-9.57%	-12.08%	-9.85%	-46.42%
VaR 95 \ 99				-18.5% \ -27.5%		-20.8% \ -45.1%
CVaR 95 \ 99				-23.8% \ -32.0%		-40.7% \ -92.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ITOCHU ADVANCE LOGISTICS INVESTMENT CORP	3493 JT Equity	JP	JPY	0.77%
KENEDIX OFFICE INVESTMENT CORP	8972 JT Equity	JP	JPY	6.18%
ACTIVIA PROPERTIES INC	3279 JT Equity	JP	JPY	1.45%
STAR ASIA INVESTMENT CORP	3468 JT Equity	JP	JPY	0.33%
NTT UD REIT INVESTMENT CORP	8956 JT Equity	JP	JPY	1.67%
HULIC REIT INC	3295 JT Equity	JP	JPY	1.97%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	8.33%
MITSUI FUDOSAN LOGISTICS PARK INC	3471 JT Equity	JP	JPY	2.49%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	7.14%
MIRAI CORP	3476 JT Equity	JP	JPY	0.42%

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