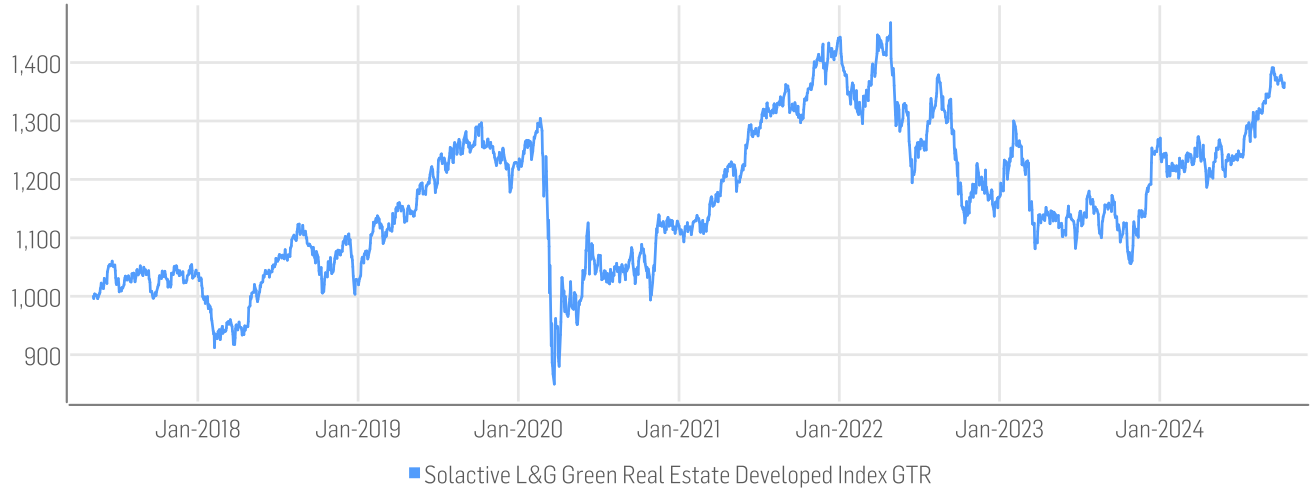
FACTSHEET - AS OF 11-Oct-2024
Solactive L&G Green Real Estate Developed Index GTR

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0G2T	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLGRDTR	Last Price	1365.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	264		

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.14%	7.20%	10.72%	21.35%	8.58%	36.55%
Performance (p.a.)						4.28%
Volatility (p.a.)	6.36%	11.57%	11.52%	13.54%	12.21%	16.85%
High	1391.13	1391.13	1391.13	1391.13	1391.13	1468.12
Low	1356.94	1264.78	1186.47	1055.65	1186.47	849.65
Sharpe Ratio*	-2.83	2.39	1.56	1.24	0.50	-0.04
Max. Drawdown	-2.46%	-3.22%	-4.98%	-6.81%	-6.81%	-34.86%
VaR 95 \ 99				-21.1% \ -35.6%		-24.5% \ -44.9%
CVaR 95 \ 99				-29.6% \ -38.6%		-40.1% \ -76.4%

* 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

- USD 63.3%
- AUD 8.5%
- EUR 6.9%
- JPY 6.1%
- Others 15.3%

COMPOSITION BY COUNTRIES

- US 63.2%
- AU 8.5%
- JP 6.1%
- GB 3.9%
- Others 18.3%

TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	8.16%
EQUINIX INC	EQIX UW Equity	US	USD	6.46%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.55%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	4.23%
WELLTOWER INC	WELL UN Equity	US	USD	4.14%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	3.98%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	3.77%
REALTY INCOME CORP	O UN Equity	US	USD	2.18%
PUBLIC STORAGE	PSA UN Equity	US	USD	2.11%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	1.95%

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