

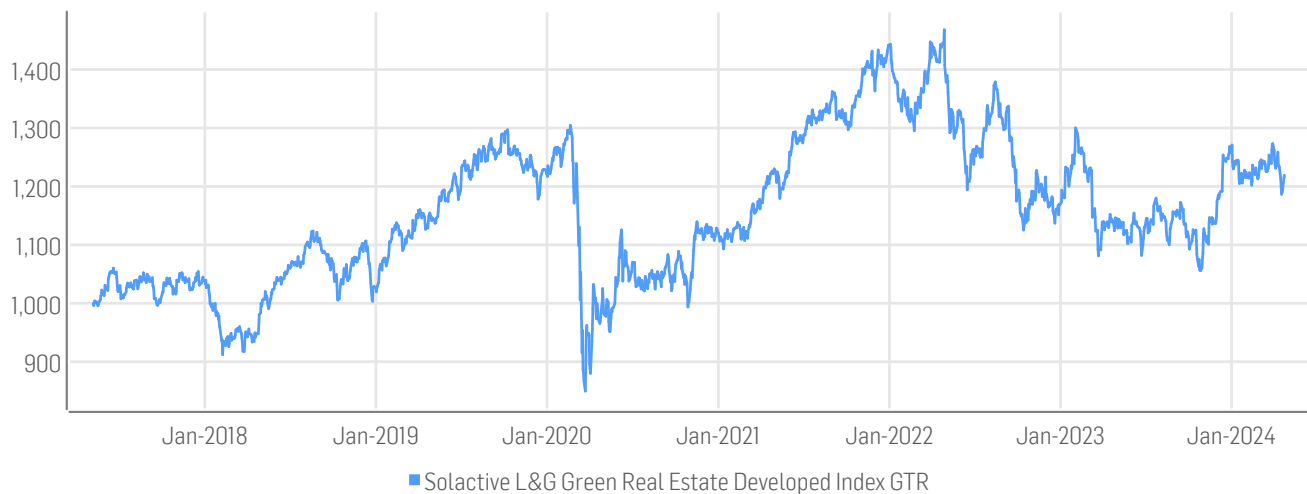
# FACTSHEET - AS OF 23-Apr-2024

## Solactive L&G Green Real Estate Developed Index GTR

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOG2T	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLGRDTR	Last Price	1219.10
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	274		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.45%	1.11%	14.50%	6.36%	-3.06%	21.91%
Performance (p.a.)						2.89%
Volatility (p.a.)	16.24%	13.35%	15.01%	14.51%	13.72%	17.17%
High	1273.13	1273.13	1273.13	1273.13	1273.13	1468.12
Low	1186.47	1186.47	1055.65	1055.65	1186.47	849.65
Sharpe Ratio*	-1.93	-0.05	1.76	0.09	-1.06	-0.13
Max. Drawdown	-6.81%	-6.81%	-6.81%	-10.54%	-6.81%	-34.86%
VaR 95 \ 99				-25.5% \ -33.2%		-25.0% \ -45.8%
CVaR 95 \ 99				-29.5% \ -36.1%		-41.0% \ -78.1%

\* 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).

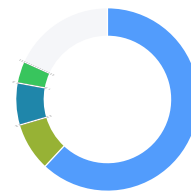
## COMPOSITION BY CURRENCIES

- USD 61.9%
- AUD 8.5%
- JPY 7.4%
- EUR 7.0%
- Others 15.1%



## COMPOSITION BY COUNTRIES

- US 61.9%
- AU 8.5%
- JP 7.4%
- GB 3.8%
- Others 18.2%



## TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	8.29%
EQUINIX INC	EQIX UW Equity	US	USD	6.52%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	4.18%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	4.05%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	3.93%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	3.20%
WELLTOWER INC	WELL UN Equity	US	USD	2.79%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	2.22%
MITSUBISHI ESTATE CO LTD ORD	8802 JT Equity	JP	JPY	1.91%
PUBLIC STORAGE	PSA UN Equity	US	USD	1.74%

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