

FACTSHEET - AS OF 24-Apr-2024

Solactive L&G Green Real Estate Paris-aligned Developed Index NTR

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOG2V	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOGRPDNR Index/ .SOGRPDNR	Last Price	1062.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	231		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.46%	-2.94%	17.11%	0.12%	-6.75%	6.24%
Performance (p.a.)						0.87%
Volatility (p.a.)	17.41%	14.42%	18.17%	16.85%	14.71%	18.62%
High	1127.65	1127.65	1151.19	1151.19	1139.66	1458.95
Low	1036.46	1036.46	907.22	907.22	1036.46	730.69
Sharpe Ratio*	-2.31	-1.16	1.79	-0.31	-1.69	-0.24
Max. Drawdown	-8.09%	-8.09%	-9.97%	-18.00%	-9.06%	-42.54%
VaR 95 \ 99				-29.2% \ -37.1%		-27.0% \ -48.0%
CVaR 95 \ 99				-34.7% \ -45.6%		-45.0% \ -86.8%

* 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).

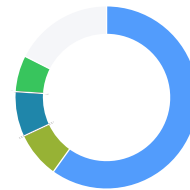
COMPOSITION BY CURRENCIES

- USD 59.9%
- CAD 8.2%
- AUD 8.0%
- SGD 6.4%
- Others 17.6%



COMPOSITION BY COUNTRIES

- US 59.9%
- CA 8.2%
- AU 8.0%
- SG 6.4%
- Others 17.6%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EQUINIX INC	EQIX UN Equity	US	USD	6.41%
PROLOGIS INC	PLD UN Equity	US	USD	5.90%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	5.02%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	4.99%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	4.89%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.36%
BOSTON PROPERTIES INC	BXP UN Equity	US	USD	3.23%
TRICON RESIDENTIAL INC	TCN CT Equity	CA	CAD	2.85%
CITY DEVELOPMENTS LTD ORD	CIT SP Equity	SG	SGD	2.69%
WELLTOWER INC	WELL UN Equity	US	USD	2.60%

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