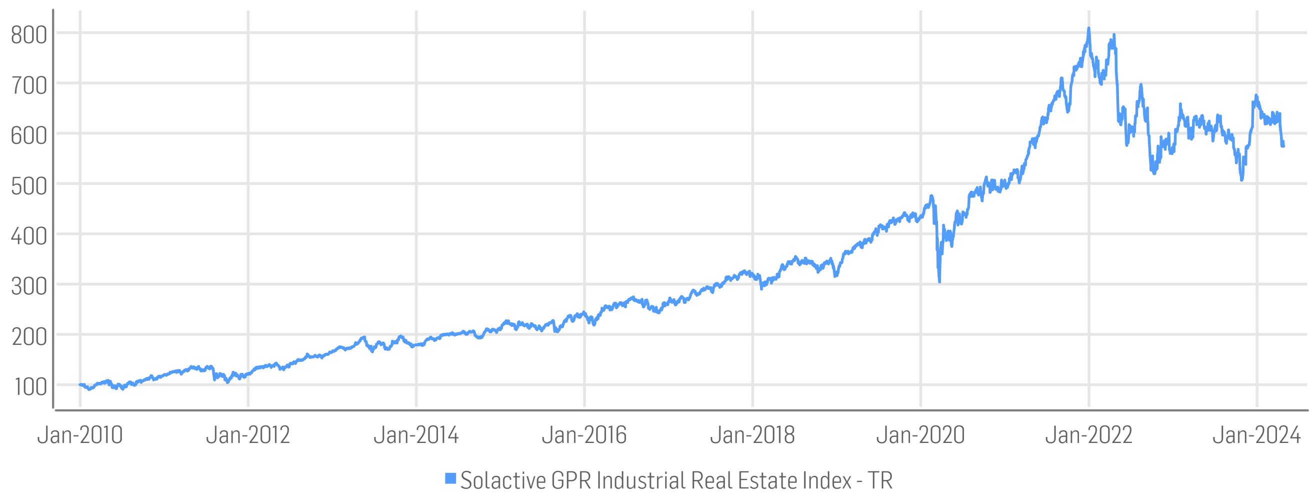
FACTSHEET - AS OF 26-Apr-2024
Solactive GPR Industrial Real Estate Index - TR

DESCRIPTION

The Solactive GPR United States REIT ex Timber and Mortgage Index TR is based on the Solactive GBS United States Investable Universe Index. All index components must be classified as Real Estate Investment Trust, but Timber REITs and Mortgage REITs are excluded. The index is weighted by free float market capitalization, calculated as a total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0GQ9	Base Value / Base Date	100 Points / 31.12.2009
Bloomberg / Reuters	SGINDSTR Index/ .SGINDSTR	Last Price	574.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2009
Index Members	28		

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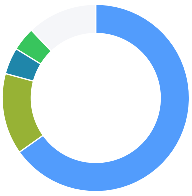
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.78%	-9.61%	13.32%	-6.86%	-14.13%	474.49%
Performance (p.a.)						12.99%
Volatility (p.a.)	21.70%	17.34%	20.28%	18.75%	17.03%	18.30%
High	641.85	641.85	676.05	676.05	672.08	809.53
Low	573.88	573.88	510.71	506.49	573.88	90.33
Sharpe Ratio*	-3.54	-2.25	1.16	-0.65	-2.51	0.42
Max. Drawdown	-10.59%	-10.59%	-15.11%	-20.42%	-14.61%	-37.43%
VaR 95 \ 99				-29.0% \ -42.9%		-27.4% \ -51.8%
CVaR 95 \ 99				-38.5% \ -58.0%		-43.4% \ -76.0%

* 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).

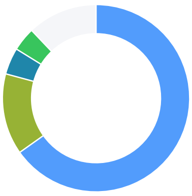
COMPOSITION BY CURRENCIES

- USD 65.2%
- GBP 14.0%
- SGD 4.6%
- EUR 4.1%
- Others 12.1%



COMPOSITION BY COUNTRIES

- US 65.2%
- GB 14.0%
- SG 4.6%
- BE 4.1%
- Others 12.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PUBLIC STORAGE	PSA UN Equity	US	USD	14.86%
PROLOGIS INC	PLD UN Equity	US	USD	13.02%
WP CAREY & CO LLC	WPC UN Equity	US	USD	4.85%
SEGRO PLC	SGRO LN Equity	GB	GBP	4.71%
CUBESMART	CUBE UN Equity	US	USD	4.54%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	4.49%
EASTGROUP PROPERTIES INC	EGP UN Equity	US	USD	4.36%
STAG INDUSTRIAL INC	STAG UN Equity	US	USD	4.27%
FIRST INDUSTRIAL REALTY TR	FR UN Equity	US	USD	4.12%
REXFORD INDUSTRIAL REALTY IN	REXR UN Equity	US	USD	4.12%

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