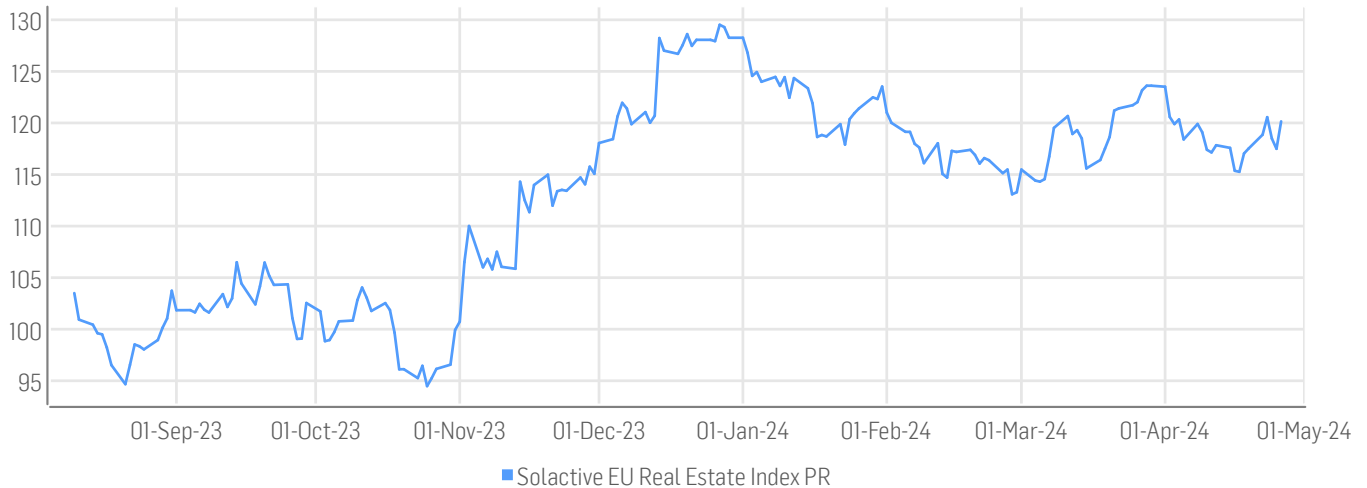


FACTSHEET - AS OF 26-Apr-2024

Solactive EU Real Estate Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJT9	Base Value / Base Date	100 Points / 10.08.2023
Bloomberg / Reuters	SOEURESP Index / .SOEURESP	Last Price	120.15
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.08.2023
Index Members	24		

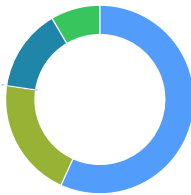
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.45%	-1.03%	24.96%		-6.32%	16.09%
Performance (p.a.)						23.31%
Volatility (p.a.)	19.30%	19.25%	25.46%		19.12%	25.51%
High	123.61	123.61	129.52		128.26	129.52
Low	115.26	113.08	96.56		113.08	94.48
Sharpe Ratio*	-1.55	-0.42	2.09		-1.15	0.76
Max. Drawdown	-6.76%	-8.46%	-12.69%		-11.84%	-12.69%
VaR 95 \ 99						-38.1% \ -57.6%
CVaR 95 \ 99						-46.5% \ -58.9%

* 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

- EUR 56.8%
- GBP 20.6%
- SEK 14.2%
- CHF 8.5%



COMPOSITION BY COUNTRIES

- FR 22.8%
- GB 20.6%
- DE 19.5%
- SE 14.2%
- Others 23.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	10.98%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	9.42%
KLEPIERRE SA	LI FP Equity	FR	EUR	7.27%
AROUNDTOWN SA	ATI GY Equity	LU	EUR	7.03%
CASTELLUM AB	CAST SS Equity	SE	SEK	6.47%
SEGRO PLC	SGRO LN Equity	GB	GBP	6.44%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	5.49%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	4.94%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBP	4.23%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBP	4.18%

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