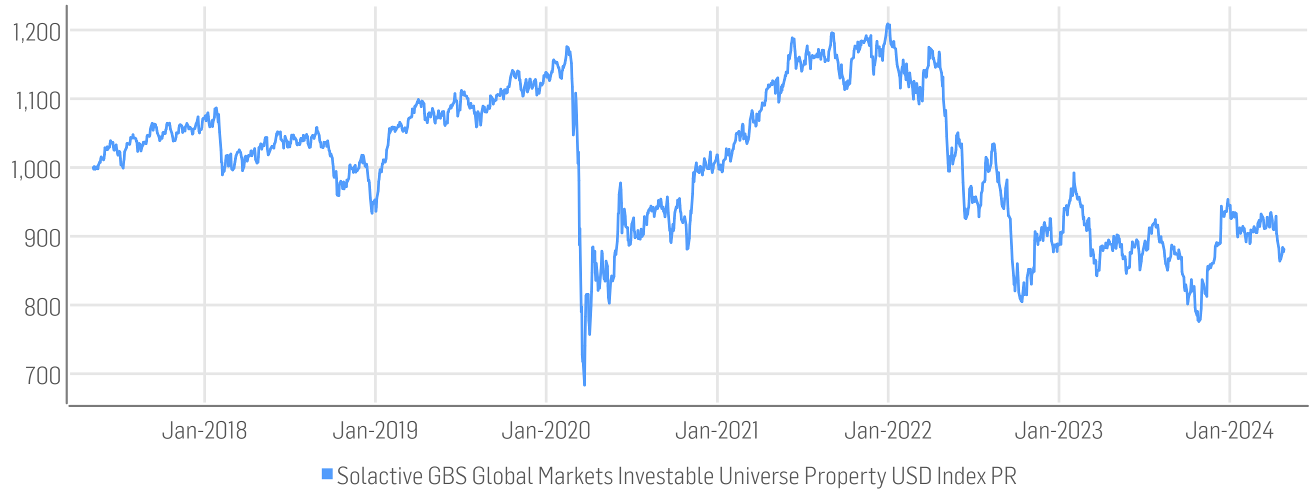
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS Global Markets Investable Universe Property USD Index PR

DESCRIPTION

The Solactive GBS Global Markets Investable Universe Property USD Index PR intends to track the performance of real estate companies from the investable universe in the Global Markets and is based on the Solactive Global Benchmark Series. Constituents are weighted on the free-float market capitalization. The index is calculated as a price return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0K2R	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMIUPUP	Last Price	881.07
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 21:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	495		

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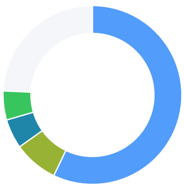
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.04%	-3.07%	13.54%	-0.24%	-6.75%	-11.89%
Performance (p.a.)						-1.80%
Volatility (p.a.)	16.02%	13.05%	15.48%	14.67%	13.04%	16.77%
High	934.48	934.48	953.53	953.53	945.24	1208.94
Low	863.91	863.91	779.06	775.97	863.91	683.40
Sharpe Ratio*	-3.25	-1.32	1.56	-0.38	-1.89	-0.42
Max. Drawdown	-7.55%	-7.55%	-9.40%	-16.04%	-8.60%	-41.88%
VaR 95 \ 99				-25.6% \ -34.5%		-24.2% \ -44.1%
CVaR 95 \ 99				-31.5% \ -41.5%		-40.9% \ -80.7%

* 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).

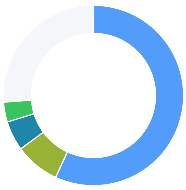
COMPOSITION BY CURRENCIES

- USD 57.1%
- JPY 8.0%
- AUD 5.3%
- HKD 5.2%
- Others 24.3%



COMPOSITION BY COUNTRIES

- US 56.9%
- JP 8.0%
- AU 5.3%
- GB 3.6%
- Others 26.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	5.56%
EQUINIX INC	EQIX UW Equity	US	USD	3.95%
WELLTOWER INC	WELL UN Equity	US	USD	3.02%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	2.67%
REALTY INCOME CORP	O UN Equity	US	USD	2.54%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	2.50%
PUBLIC STORAGE	PSA UN Equity	US	USD	2.36%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	2.14%
VICI PROPERTIES INC	VICI UN Equity	US	USD	1.70%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	1.62%

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