FACTSHEET - AS OF 26-Apr-2024
Solactive GBS Developed Markets Europe Investable Universe Property USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0K2V	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEUIUPUN	Last Price	875.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	68		

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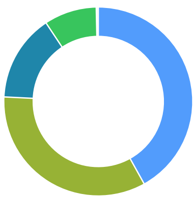
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.89%	-2.88%	24.61%	10.19%	-8.38%	-12.45%
Performance (p.a.)						-1.89%
Volatility (p.a.)	18.72%	18.67%	26.35%	25.51%	19.56%	22.99%
High	914.84	916.57	969.35	969.35	955.57	1422.03
Low	845.95	841.45	706.49	693.61	841.45	619.73
Sharpe Ratio*	-2.33	-0.88	1.93	0.20	-1.48	-0.31
Max. Drawdown	-7.53%	-8.20%	-13.19%	-16.87%	-11.94%	-56.42%
VaR 95 \ 99				-38.0% \ -49.1%		-35.7% \ -67.2%
CVaR 95 \ 99				-46.1% \ -58.2%		-55.3% \ -87.9%

* 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 41.9%
- GBP 33.9%
- SEK 14.9%
- CHF 9.0%
- Others 0.3%



COMPOSITION BY COUNTRIES

- GB 32.1%
- SE 14.9%
- DE 14.4%
- FR 12.2%
- Others 26.4%

TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	10.01%
SEGRO PLC	SGRO LN Equity	GB	GBP	6.30%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	5.12%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	3.71%
BERKELEY GROUP HOLDINGS PLC	BKG LN Equity	GB	GBP	3.19%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	3.17%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.08%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	2.97%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBP	2.90%
SAGAX AB-B	SAGAB SS Equity	SE	SEK	2.76%

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