

Solactive GBS Developed Markets ex United States Investable Universe Property USD Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex United States Investable Universe Property USD Index NTR intends to track the performance of real estate companies from the investable universe in the Developed Markets excluding the United States 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	SL0K2Y	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SXUIUPUN	Last Price	968.61
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	197		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.66%	-0.06%	17.20%	2.88%	-5.18%	-3.14%
Performance (p.a.)						-0.46%
Volatility (p.a.)	13.78%	12.66%	16.35%	15.64%	13.30%	15.46%
High	1023.07	1023.07	1025.12	1025.12	1023.07	1323.25
Low	953.55	943.47	828.04	817.39	943.47	751.79
Sharpe Ratio*	-3.59	-0.44	2.00	-0.15	-1.53	-0.37
Max. Drawdown	-6.80%	-6.80%	-7.96%	-14.88%	-7.73%	-39.91%
VaR 95 \ 99				-25.0% \ -32.7%		-24.1% \ -41.9%
CVaR 95 \ 99				-30.7% \ -38.8%		-37.4% \ -66.4%

* 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

- JPY 23.6%
- AUD 15.6%
- EUR 13.7%
- GBP 11.1%
- Others 36.1%



COMPOSITION BY COUNTRIES

- JP 23.6%
- AU 15.6%
- GB 10.5%
- SG 8.1%
- Others 42.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	6.28%
MITSUMI FUDOSAN CO LTD ORD	8801 JT Equity	JP	JPY	4.62%
MITSUBISHI ESTATE CO LTD ORD	8802 JT Equity	JP	JPY	3.44%
VONOVIA SE	VNA GY Equity	DE	EUR	3.27%
SUMITOMO REALTY & DEVELOPMNT ORD	8830 JT Equity	JP	JPY	2.48%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	2.30%
SEGRO PLC	SGRO LN Equity	GB	GBP	2.06%
LINK REIT	823 HK Equity	HK	HKD	1.88%
SCENTRE GROUP	SCG AT Equity	AU	AUD	1.78%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	1.67%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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