

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GPR 250 Developed ESG Index TR

### DESCRIPTION

The Solactive GPR 250 Developed ESG Index TR is constructed to represent the leading real estate companies, excluding companies violating the UNGC. The weights of the securities are chosen in such a way as to lower the carbon intensity compared to the parent index as well as to overweight securities with a high ESG score. The index is calculated as a TR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKLO	Base Value / Base Date	1000 Points / 18.08.2023
Bloomberg / Reuters	/ .SGPRESGT	Last Price	1075.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 15.03.2019
Index Members	237		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.34%	-1.27%	13.63%	5.84%	-3.64%	6.38%
Performance (p.a.)						9.39%
Volatility (p.a.)	15.47%	12.10%	13.97%	13.87%	12.23%	14.18%
High	1124.16	1124.16	1129.18	1129.18	1129.18	1129.18
Low	1058.28	1058.28	945.09	945.09	1058.28	945.09
Sharpe Ratio*	-2.44	-0.74	1.84	0.15	-1.20	0.39
Max. Drawdown	-5.86%	-5.86%	-6.28%	-11.60%	-6.28%	-10.94%
VaR 95 \ 99				-22.0% \ -32.2%		-22.4% \ -33.2%
CVaR 95 \ 99				-27.8% \ -33.3%		-28.0% \ -33.4%

\* 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).

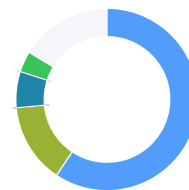
## COMPOSITION BY CURRENCIES

- USD 59.6%
- JPY 14.2%
- GBP 7.0%
- EUR 5.2%
- Others 14.0%



## COMPOSITION BY COUNTRIES

- US 59.3%
- JP 14.2%
- GB 6.4%
- AU 3.7%
- Others 16.3%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	7.18%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.10%
REALTY INCOME CORP	O UN Equity	US	USD	3.92%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	3.82%
WELLTOWER INC	WELL UN Equity	US	USD	3.24%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.67%
PUBLIC STORAGE	PSA UN Equity	US	USD	2.56%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	2.44%
mitsui fudosan co ltd ord	8801 JT Equity	JP	JPY	2.42%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	2.00%

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