

FACTSHEET - AS OF 23-Feb-2024

Solactive GPR 250 Developed ESG Index NTR

DESCRIPTION

The Solactive GPR 250 Developed ESG Index NTR 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 NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KLZ	Base Value / Base Date	1000 Points / 18.08.2023
Bloomberg / Reuters	/ .SGPRESGN	Last Price	1027.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	241		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.59%	6.30%	4.33%	-2.37%	-3.57%	5.98%
Performance (p.a.)						11.88%
Volatility (p.a.)	10.91%	13.11%	14.65%	15.38%	11.70%	14.64%
High	1050.78	1077.81	1077.81	1077.81	1077.81	1077.81
Low	1024.45	967.93	904.13	904.13	1024.45	904.13
Sharpe Ratio*	-1.00	1.85	0.35	-0.41	-2.14	0.54
Max. Drawdown	-2.51%	-4.95%	-11.07%	-14.38%	-4.95%	-11.07%
VaR 95 \ 99				-24.3% \ -34.1%		-23.8% \ -33.2%
CVaR 95 \ 99				-34.3% \ -53.8%		-28.8% \ -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).

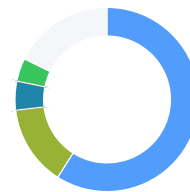
COMPOSITION BY CURRENCIES

- USD 59.3%
- JPY 14.1%
- GBP 5.2%
- SGD 4.1%
- Others 17.2%



COMPOSITION BY COUNTRIES

- US 59.0%
- JP 14.1%
- GB 5.1%
- SG 4.1%
- Others 17.7%



TOP COMPONENTS AS OF 23-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	8.95%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.24%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	3.76%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.65%
WELLTOWER INC	WELL UN Equity	US	USD	3.52%
REALTY INCOME CORP	O UN Equity	US	USD	3.28%
MITSUI FUDOSAN CO LTD ORD	8801 JT Equity	JP	JPY	2.23%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	2.17%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	1.95%
VICI PROPERTIES INC	VICI UN Equity	US	USD	1.89%

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The index is launched on 18-Aug-2023. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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