

# FACTSHEET - AS OF 04-Nov-2024

## GPR Global 100 Index NTR

### DESCRIPTION

The GPR Global 100 Index is composed in such a way that it is considered to be representative for the movements in the worldwide property stock market.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKPN	Base Value / Base Date	100.00 Points / 16.03.2007
Bloomberg / Reuters	GPR100NI Index/ .GPR100NI	Last Price	297.29
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 16-03-2007
Index Members	100		

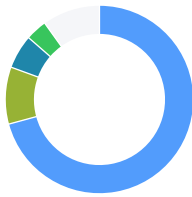
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.11%	3.79%	10.36%	23.86%	8.79%	197.29%
Performance (p.a.)						6.37%
Volatility (p.a.)	13.05%	11.99%	12.52%	13.41%	12.83%	21.72%
High	310.63	310.70	310.70	310.70	310.70	330.49
Low	296.03	285.93	261.88	237.66	260.10	48.12
Sharpe Ratio*	-1.99	1.10	1.52	1.57	0.56	0.15
Max. Drawdown	-4.70%	-4.72%	-4.72%	-6.43%	-6.43%	-70.16%
VaR 95 \ 99				-19.2% \ -31.6%		-28.5% \ -56.9%
CVaR 95 \ 99				-28.8% \ -44.4%		-46.9% \ -84.6%

\* 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).

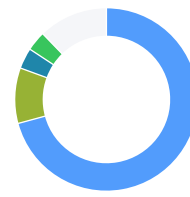
## COMPOSITION BY CURRENCIES

- USD 70.8%
- JPY 9.8%
- EUR 5.8%
- GBp 3.7%
- Others 9.9%



## COMPOSITION BY COUNTRIES

- US 70.8%
- JP 9.8%
- GB 3.7%
- AU 3.5%
- Others 12.3%



## TOP COMPONENTS AS OF 04-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	8.76%
WELLTOWER INC	WELL UN Equity	US	USD	6.81%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	4.83%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.63%
PUBLIC STORAGE	PSA UN Equity	US	USD	4.36%
REALTY INCOME CORP	O UN Equity	US	USD	4.30%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	2.85%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.76%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	2.58%
VENTAS INC	VTR UN Equity	US	USD	2.21%

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