

FACTSHEET - AS OF 24-Apr-2024

Solactive GPR US REITs Top 20 Index NTR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KY2	Base Value / Base Date	1000 Points / 21.06.2023
Bloomberg / Reuters	/ .SGUSR2N	Last Price	1922.25
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	USD	History	Available daily back to 21.06.2023
Index Members	20		

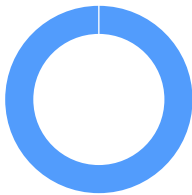
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.58%	-4.77%	13.82%	-3.87%	-7.73%	-1.77%
Performance (p.a.)						-2.10%
Volatility (p.a.)	21.74%	18.22%	19.69%	18.29%	17.91%	18.62%
High	2074.99	2113.81	2113.81	2113.81	2113.81	2113.81
Low	1879.96	1879.96	1688.85	1678.64	1879.96	1678.64
Sharpe Ratio*	-2.25	-1.28	1.26	-0.50	-1.54	-0.40
Max. Drawdown	-9.40%	-11.06%	-11.06%	-18.23%	-11.06%	-18.23%
VaR 95 \ 99				-28.2% \ -38.2%		-28.2% \ -37.8%
CVaR 95 \ 99				-37.7% \ -59.9%		-38.2% \ -59.9%

* 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).

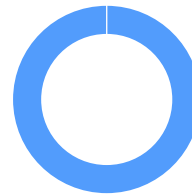
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EQUINIX INC	EQIX UN Equity	US	USD	9.55%
PROLOGIS INC	PLD UN Equity	US	USD	9.08%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	8.57%
WELLTOWER INC	WELL UN Equity	US	USD	8.24%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	7.33%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	6.77%
PUBLIC STORAGE	PSA UN Equity	US	USD	6.59%
CROWN CASTLE INC	CCI UN Equity	US	USD	6.55%
REALTY INCOME CORP	O UN Equity	US	USD	6.17%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	4.47%

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The index is launched on 21-Jun-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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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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