

FACTSHEET - AS OF 26-Apr-2024

Solactive GPR US REITs Top 20 Index TR

DESCRIPTION

Representation of US REITs from various sectors which display a high dividend yield

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKY3	Base Value / Base Date	1000 Points / 21.06.2023
Bloomberg / Reuters	SGUSR2T Index/ .SGUSR2T	Last Price	2135.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-7.23%	-4.69%	13.76%	-0.98%	-8.05%	-1.46%
Performance (p.a.)						-1.71%
Volatility (p.a.)	21.82%	17.95%	19.51%	18.27%	17.70%	18.57%
High	2318.67	2357.80	2357.80	2357.80	2357.80	2357.80
Low	2101.22	2101.22	1877.32	1865.41	2101.22	1865.41
Sharpe Ratio*	-2.99	-1.28	1.26	-0.35	-1.58	-0.38
Max. Drawdown	-9.38%	-10.88%	-10.88%	-17.99%	-10.88%	-17.99%
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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EQUINIX INC	EQIX UN Equity	US	USD	9.29%
PROLOGIS INC	PLD UN Equity	US	USD	9.21%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	8.54%
WELLTOWER INC	WELL UN Equity	US	USD	8.35%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	7.35%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	6.92%
PUBLIC STORAGE	PSA UN Equity	US	USD	6.52%
CROWN CASTLE INC	CCI UN Equity	US	USD	6.46%
REALTY INCOME CORP	O UN Equity	US	USD	6.22%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	4.46%

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