

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Realty Income Index PR

DESCRIPTION

Representation of REIT securities with attractive dividend payments

HISTORICAL PERFORMANCE



CHARACTERISTICS

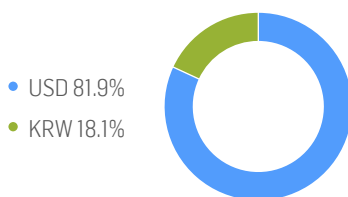
ISIN / WKN	SL0LJA	Base Value / Base Date	1000 Points / 31.12.2015
Bloomberg / Reuters	SOLGRIP Index/ .SOLGRIP	Last Price	2819.86
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2015
Index Members	2		

STATISTICS

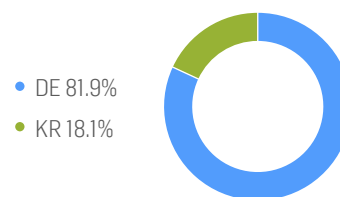
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.36%	-7.26%	5.08%	-3.94%	-10.82%	68.74%
Performance (p.a.)						6.49%
Volatility (p.a.)	16.99%	14.30%	15.63%	15.40%	14.46%	18.34%
High	3049.80	3146.96	3195.06	3195.06	3190.56	4028.98
Low	2790.54	2790.54	2680.40	2645.67	2790.54	1584.40
Sharpe Ratio*	-3.19	-2.21	0.34	-0.60	-2.42	0.06
Max. Drawdown	-8.50%	-11.33%	-12.66%	-15.54%	-12.54%	-35.66%
VaR 95 \ 99				-24.9% \ -38.4%		-26.3% \ -48.3%
CVaR 95 \ 99				-34.3% \ -51.7%		-43.0% \ -81.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE UNITED STATES REALTY INCOME INDEX PR		DE	USD	81.90%
MACQUARIE KOREA INFRASTRUCTURE FUND	088980 KP Equity	KR	KRW	18.10%

DISCLAIMER

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