

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Realty Income Index TR

### DESCRIPTION

Representation of REIT securities with attractive dividend payments

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0LJC	Base Value / Base Date	1000 Points / 31.12.2015
Bloomberg / Reuters	SOLGRIT Index/ .SOLGRIT	Last Price	4753.93
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 31.12.2015
Index Members	2		

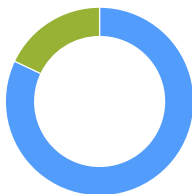
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.21%	-6.52%	7.29%	0.12%	-10.12%	130.68%
Performance (p.a.)						10.57%
Volatility (p.a.)	16.95%	14.22%	15.67%	15.49%	14.40%	18.34%
High	5137.97	5274.59	5340.03	5340.03	5336.72	6227.39
Low	4704.50	4704.50	4425.75	4368.42	4704.50	1953.91
Sharpe Ratio*	-3.14	-2.06	0.64	-0.34	-2.31	0.29
Max. Drawdown	-8.44%	-10.81%	-11.90%	-14.87%	-11.85%	-34.09%
VaR 95 \ 99				-24.9% \ -38.4%		-26.3% \ -48.3%
CVaR 95 \ 99				-34.3% \ -51.1%		-42.8% \ -81.3%

\* 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).

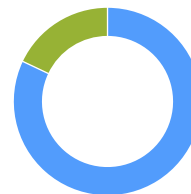
## COMPOSITION BY CURRENCIES

- USD 82.0%
- KRW 18.0%



## COMPOSITION BY COUNTRIES

- DE 82.0%
- KR 18.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE UNITED STATES REALTY INCOME INDEX TR		DE	USD	82.03%
MACQUARIE KOREA INFRASTRUCTURE FUND	088980 KP Equity	KR	KRW	17.97%

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