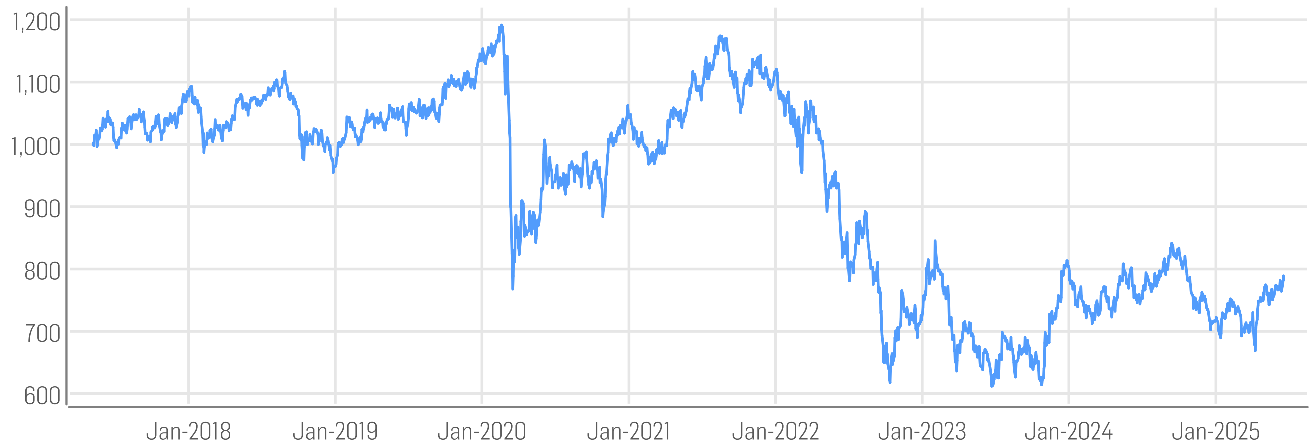
FACTSHEET - Solactive GBS Developed Markets Europe Investable Universe Property GBP Index PR
AS OF 19-Jun-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Developed Markets Europe Investable Universe Property GBP Index PR intends to track the performance of real estate companies from the investable universe in the developed European market and is based on the Solactive Global Benchmark Series. Constituents are weighted on the free-float market capitalization. The index is calculated as a price return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	8.98%	-10.72%	12.00%	-35.66%	6.98%	-8.12%

CHARACTERISTICS

ISIN / WKN	SL0MU9
Bloomberg / Reuters	/ .SEUIUPBP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	GBP
Index Members	65

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	782.22
Dividends	Not included
Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

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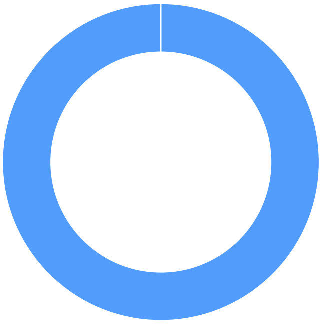
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	1.91%	10.24%	9.62%	3.06%	8.98%	-21.78%
Performance (p.a.)						-2.98%
Volatility (p.a.)	12.75%	20.68%	18.37%	17.21%	18.81%	19.62%
High	789.03	789.03	789.03	841.44	789.03	1191.63
Low	750.53	668.86	668.86	668.86	668.86	611.75
Sharpe Ratio*	1.71	2.14	0.89	-0.06	0.85	-0.37
Max. Drawdown	-2.23%	-8.38%	-11.07%	-20.51%	-11.07%	-48.66%
VaR 95 \ 99				-27.9% \ -46.5%		-31.4% \ -55.2%
CVaR 95 \ 99				-39.1% \ -57.9%		-46.4% \ -72.1%

* 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 SECTORS

- Finance 100.0%



COMPOSITION BY COUNTRIES

- United Kingdom 28.2%
- Germany 17.0%
- Sweden 15.8%
- France 13.2%
- Switzerland 12.2%
- Others 13.6%

TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	11.16%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	5.45%
SEGRO PLC	SGRO LN Equity	GB	GBp	5.36%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	5.10%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.99%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	3.83%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	2.98%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	2.90%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	2.45%
CASTELLUM AB	CAST SS Equity	SE	SEK	2.38%

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