

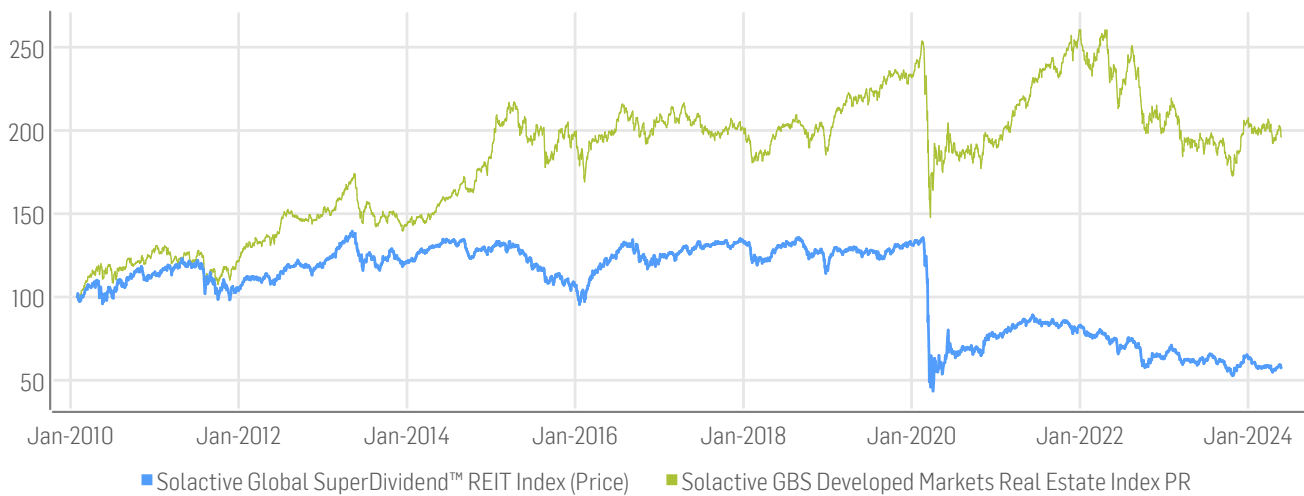
FACTSHEET - AS OF 24-May-2024

Solactive Global SuperDividend™ REIT Index (Price)

DESCRIPTION

The Index tracks the price movements in shares of international companies with a high dividend yield.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0VY9 / SLA0VY	Base Value / Base Date	100 Points / 01/29/2010
Bloomberg / Reuters	/ .SRETP	Last Price	57.61
Index Calculator	Solactive AG	Dividends	No Reinvestment
Index Type	Price Return	Calculation	08:30am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01/29/2010
Index Members	30		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.99%	-1.03%	-1.50%	-3.67%	-10.34%	-42.39%
Performance (p.a.)						-3.78%
Volatility (p.a.)	11.54%	13.93%	15.18%	16.40%	14.16%	21.71%
High	59.35	59.35	65.32	65.85	64.25	139.55
Low	56.09	54.90	54.90	52.67	54.90	43.50
Sharpe Ratio*	1.88	-0.68	-0.55	-0.55	-2.05	-0.42
Max. Drawdown	-3.24%	-6.93%	-15.95%	-20.01%	-14.55%	-68.83%
VaR 95 \ 99				-28.9% \ -37.6%		-24.9% \ -54.6%
CVaR 95 \ 99				-36.5% \ -52.1%		-49.0% \ -111.2%

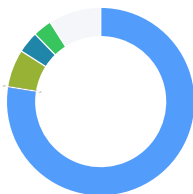
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Real Estate Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.24%	-2.13%	4.70%	3.46%	-4.45%	95.98%
Performance (p.a.)						4.81%
Volatility (p.a.)	11.67%	12.72%	13.17%	14.09%	12.86%	15.65%
High	120.14	122.41	122.84	122.84	122.84	154.23
Low	114.75	113.82	111.14	102.24	113.82	58.47
Sharpe Ratio*	-0.20	-1.07	0.34	-0.13	-1.24	-0.03
Max. Drawdown	-3.41%	-7.02%	-7.34%	-13.02%	-7.34%	-41.74%
VaR 95 \ 99				-21.1% \ -36.7%		-22.8% \ -42.5%
CVaR 95 \ 99				-29.7% \ -37.4%		-37.7% \ -68.6%

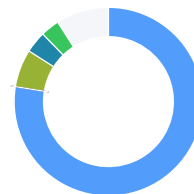
COMPOSITION BY CURRENCIES

- USD 77.5%
- SGD 6.5%
- EUR 3.7%
- CAD 3.2%
- Others 9.0%



COMPOSITION BY COUNTRIES

- US 77.5%
- SG 6.5%
- FR 3.7%
- CA 3.2%
- Others 9.0%



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TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL HEALTH INVESTORS INC	NHI UN Equity	US	USD	4.22%
OMEGA HEALTHCARE INVESTORS INC	OHI UN Equity	US	USD	3.90%
LTC PROPERTIES INC	LTC UN Equity	US	USD	3.80%
APOLLO COMMERCIAL REAL ESTATE	ARI UN Equity	US	USD	3.74%
RITHM CAPITAL CORP	RITM UN Equity	US	USD	3.72%
COVIVIO SA	COV FP Equity	FR	EUR	3.70%
SABRA HEALTH CARE REIT INC	SBRA UW Equity	US	USD	3.65%
ELLINGTON FINANCIAL INC	EFC UN Equity	US	USD	3.58%
MFA FINANCIAL INC	MFA UN Equity	US	USD	3.55%
LADDER CAPITAL CORP	LADR UN Equity	US	USD	3.54%
DYNEX CAPITAL INC	DX UN Equity	US	USD	3.51%
GETTY REALTY CORP	GTY UN Equity	US	USD	3.49%
ANNALY CAPITAL MANAGEMENT INC	NLY UN Equity	US	USD	3.49%
STARWOOD PROPERTY TRUST INC	STWD UN Equity	US	USD	3.47%
BRIGHTSPIRE CAPITAL INC	BRSP UN Equity	US	USD	3.42%

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