

FACTSHEET - AS OF 19-Sep-2024

GPR Global 100 Index TR

DESCRIPTION

The GPR Global 100 Index is composed in such a way that it is considered to be representative for the movements in the worldwide property stock market.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLA2XH | Base Value / Base Date | 100.00 Points / 16.03.2007 |
| Bloomberg / Reuters | GPR100GI Index/ .GPR100GI | Last Price | 331.17 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Gross Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 16-03-2007 |
| Index Members | 100 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 5.80% | 12.87% | 13.38% | 24.92% | 13.08% | 231.17% |
| Performance (p.a.) | | | | | | 7.08% |
| Volatility (p.a.) | 9.07% | 13.46% | 13.47% | 14.13% | 13.02% | 21.78% |
| High | 335.27 | 335.27 | 335.27 | 335.27 | 335.27 | 347.36 |
| Low | 313.02 | 292.95 | 279.52 | 245.12 | 279.52 | 48.12 |
| Sharpe Ratio* | 10.47 | 4.44 | 1.88 | 1.53 | 1.14 | 0.16 |
| Max. Drawdown | -1.22% | -4.44% | -6.41% | -7.54% | -6.41% | -70.16% |
| VaR 95 \ 99 | | | | -21.7% \ -34.9% | | -28.5% \ -57.0% |
| CVaR 95 \ 99 | | | | -30.3% \ -44.7% | | -47.0% \ -85.2% |

* 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).

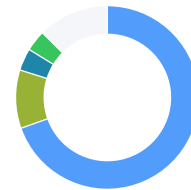
COMPOSITION BY CURRENCIES

- USD 69.6%
- JPY 10.3%
- EUR 5.9%
- GBp 3.9%
- Others 10.3%



COMPOSITION BY COUNTRIES

- US 69.6%
- JP 10.3%
- GB 3.9%
- AU 3.7%
- Others 12.5%



TOP COMPONENTS AS OF 19-Sep-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| PROLOGIS INC | PLD UN Equity | US | USD | 9.42% |
| WELLTOWER INC | WELL UN Equity | US | USD | 5.67% |
| PUBLIC STORAGE | PSA UN Equity | US | USD | 4.50% |
| SIMON PROPERTY GROUP INC | SPG UN Equity | US | USD | 4.28% |
| REALTY INCOME CORP | O UN Equity | US | USD | 4.15% |
| DIGITAL REALTY TRUST INC | DLR UN Equity | US | USD | 3.94% |
| EXTRA SPACE STORAGE INC | EXR UN Equity | US | USD | 2.99% |
| VICI PROPERTIES INC | VICI UN Equity | US | USD | 2.71% |
| AVALONBAY COMMUNITIES INC | AVB UN Equity | US | USD | 2.60% |
| MITSUI FUDOSAN CO LTD ORD | 8801 JT Equity | JP | JPY | 2.10% |

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