

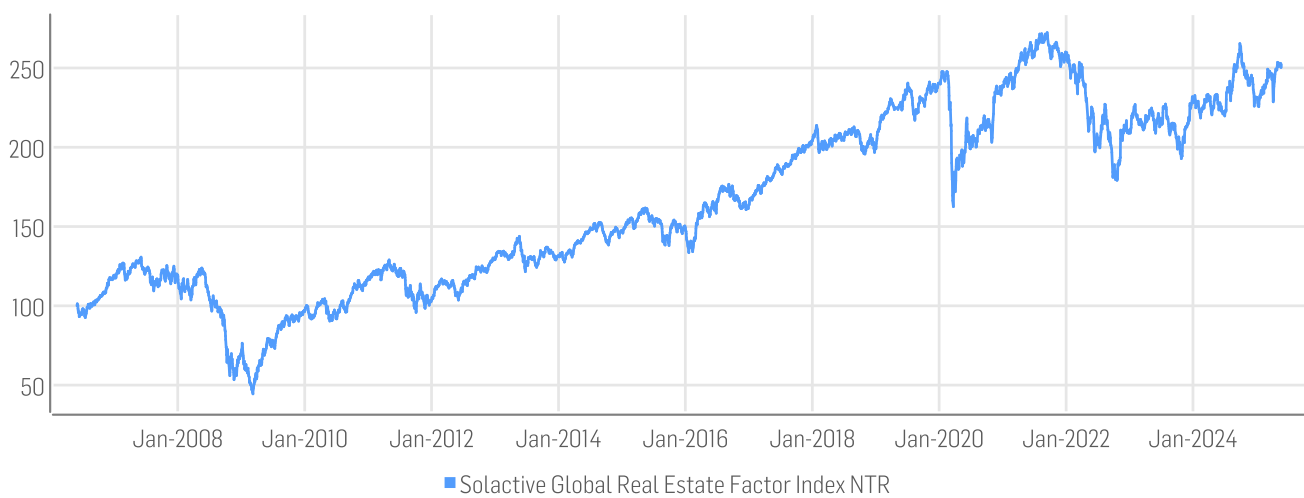
FACTSHEET - AS OF 23-May-2025

Solactive Global Real Estate Factor Index NTR

DESCRIPTION

The Index intends to track the price movements of a portfolio of 30 securities classified as Real Estate or with a very high exposure to the Real Estate Industry. These securities are selected based on a methodology which involves valuation, fundamental, growth, risk and momentum criteria.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7WF1 / SLA7WF	Base Value / Base Date	100 Points / 21.03.2008
Bloomberg / Reuters	/ .SOLGREN	Last Price	252.27
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 21.03.2008
Index Members	30		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.14%	5.95%	5.53%	11.01%	9.07%	137.92%
Performance (p.a.)						5.18%
Volatility (p.a.)	8.91%	20.07%	17.03%	15.23%	17.80%	17.60%
High	253.60	253.60	253.60	265.43	253.60	272.36
Low	248.54	228.63	225.56	219.71	225.56	44.44
Sharpe Ratio*	1.18	1.11	0.43	0.45	1.15	0.05
Max. Drawdown	-1.30%	-8.27%	-8.27%	-15.02%	-8.27%	-64.12%
VaR 95 \ 99				-18.3% \ -39.8%		-25.6% \ -50.8%
CVaR 95 \ 99				-36.7% \ -78.6%		-43.5% \ -82.4%

* 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

- JPY 44.2%
- EUR 13.7%
- SGD 13.1%
- USD 12.2%
- Others 16.8%



COMPOSITION BY COUNTRIES

- JP 44.2%
- SG 13.1%
- US 12.2%
- KY 6.1%
- Others 24.3%



TOP COMPONENTS AS OF 23-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
VINCI SA	DG FP Equity	FR	EUR	4.10%
OPEN HOUSE GROUP CO LTD	3288 JT Equity	JP	JPY	3.78%
VICINITY CENTRES	VCX AT Equity	AU	AUD	3.66%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	3.64%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	3.57%
WIENERBERGER AG	WIE AV Equity	AT	EUR	3.56%
RINNAI CORP ORD	5947 JT Equity	JP	JPY	3.54%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	3.52%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	3.52%
HULIC CO LTD	3003 JT Equity	JP	JPY	3.51%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	3.50%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	3.45%
HOLCIM LTD	HOLN SE Equity	CH	CHF	3.44%
NOMURA REAL ESTATE HOLDINGS INC ORD	3231 JT Equity	JP	JPY	3.37%
MAPLETREE PAN ASIA COMMERCIAL TRUST	MPACT SP Equity	SG	SGD	3.36%

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Company	Ticker	Country	Currency	Index Weight (%)
GLP J-REIT/D	3281 JT Equity	JP	JPY	3.28%
FRASERS LOGISTICS & COMMERCIAL	FLT SP Equity	SG	SGD	3.23%
TOTO LTD	5332 JT Equity	JP	JPY	3.23%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	3.23%
SEKISUI HOUSE LTD ORD	1928 JT Equity	JP	JPY	3.19%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.13%
NVR INC	NVR UN Equity	US	USD	3.10%
WHARF REAL ESTATE INVESTMENT COMPANY LTD	1997 HK Equity	KY	HKD	3.10%
HENKEL AG & CO KGAA BEARER SH	HEN GY Equity	DE	EUR	3.03%
PULTE GROUP INC	PHM UN Equity	US	USD	3.03%
CK ASSET HOLDINGS LTD	1113 HK Equity	KY	HKD	3.03%
SUMITOMO FORESTRY CO LTD	1911 JT Equity	JP	JPY	3.00%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.98%
D R HORTON INC	DHI UN Equity	US	USD	2.98%
MAPLETREE LOGISTICS TRUST	MLT SP Equity	SG	SGD	2.97%

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