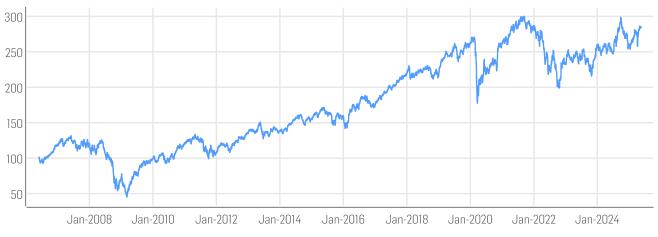


# FACTSHEET - AS OF 19-May-2025 Solactive Global Real Estate Factor Index TR

#### **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**



Solactive Global Real Estate Factor Index TR

## **CHARACTERISTICS**

ISIN / WKN	DE000SLA7WG9 / SLA7WG
Bloomberg / Reuters	/ .SOLGRET
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	30

Base Value / Base Date	100 Points /21.03.2008
Last Price	285.59
Dividends	Reinvested (Total Return Index)
Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
History	Available daily back to 21.03.2008



#### **STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.92%	6.27%	5.92%	11.92%	9.65%	166.41%
Performance (p.a.)						5.88%
Volatility (p.a.)	9.70%	20.05%	17.06%	15.30%	18.13%	17.61%
High	286.28	286.28	286.28	298.70	286.28	300.13
Low	280.39	257.84	254.01	246.97	254.01	45.30
Sharpe Ratio*	3.88	1.18	0.47	0.51	1.27	0.09
Max. Drawdown	-1.10%	-8.22%	-8.22%	-14.96%	-8.22%	-63.91%
VaR 95 \ 99				-18.4% \ -39.8%		-25.5% \ -50.8%
CVaR 95 \ 99				-36.7% \ -78.6%		-43.4% \ -82.4%

<sup>\*</sup> 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 43.9%
- EUR 13.7%
- SGD 13.0%
- USD 12.7%
- Others 16.6%



## **COMPOSITION BY COUNTRIES**

- JP 43.9%
- SG 13.0%
- US 12.7%
- KY 6.1%
- Others 24.2%



# TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
VINCI SA	DG FP Equity	FR	EUR	4.05%
OPEN HOUSE GROUP CO LTD	3288 JT Equity	JP	JPY	3.77%
WIENERBERGER AG	WIE AV Equity	AT	EUR	3.60%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	3.54%
VICINITY CENTRES	VCX AT Equity	AU	AUD	3.54%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	3.53%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	3.49%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	3.47%
RINNAI CORP ORD	5947 JT Equity	JP	JPY	3.47%
HULIC CO LTD	3003 JT Equity	JP	JPY	3.45%
HOLCIM LTD	HOLN SE Equity	CH	CHF	3.44%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	3.43%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	3.40%
MAPLETREE PAN ASIA COMMERCIAL TRUST	MPACT SP Equity	SG	SGD	3.38%
NOMURA REAL ESTATE HOLDINGS INC ORD	3231 JT Equity	JP	JPY	3.36%



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Company	Ticker	Country	Currency	Index Weight (%)
TOTO LTD	5332 JT Equity	JP	JPY	3.26%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.26%
FRASERS LOGISTICS & COMMERCIAL	FLT SP Equity	SG	SGD	3.25%
GLP J-REIT/D	3281 JT Equity	JP	JPY	3.23%
SEKISUI HOUSE LTD ORD	1928 JT Equity	JP	JPY	3.23%
NVR INC	NVR UN Equity	US	USD	3.19%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	3.16%
PULTE GROUP INC	PHM UN Equity	US	USD	3.16%
D R HORTON INC	DHI UN Equity	US	USD	3.13%
WHARF REAL ESTATE INVESTMENT COMPANY LTD	1997 HK Equity	KY	HKD	3.08%
HENKEL AG & CO KGAA BEARER SH	HEN GY Equity	DE	EUR	3.05%
SUMITOMO FORESTRY CO LTD	1911 JT Equity	JP	JPY	3.05%
CK ASSET HOLDINGS LTD	1113 HK Equity	KY	HKD	3.05%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.98%
MAPLETREE LOGISTICS TRUST	MLT SP Equity	SG	SGD	2.97%



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