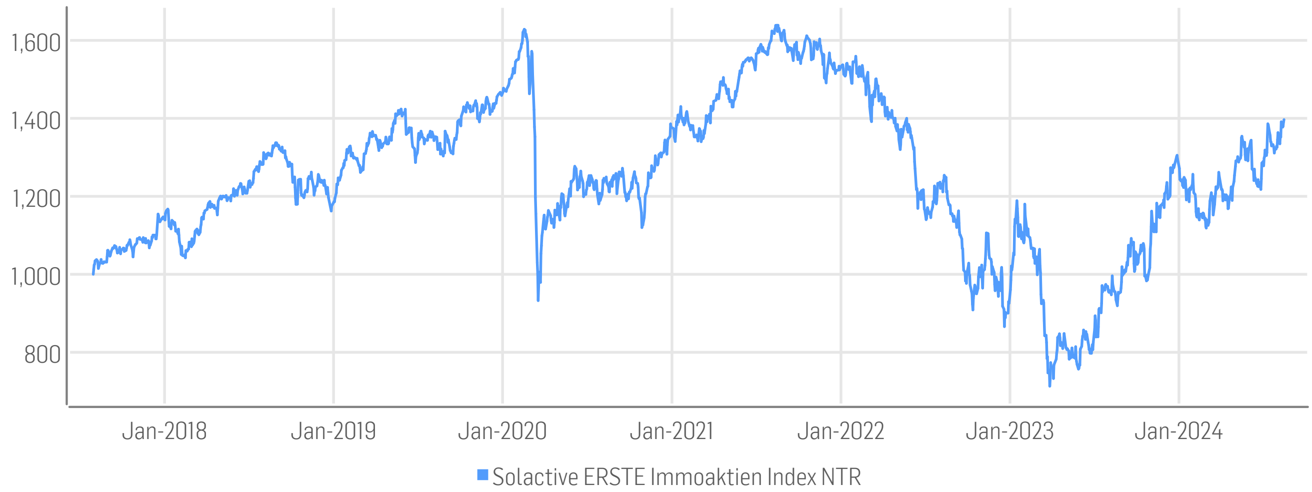
# FACTSHEET - AS OF 15-Aug-2024
# Solactive ERSTE Immoaktien Index NTR

## DESCRIPTION

The Solactive ERSTE Immoaktien Index NTR intends to track the performance of the largest 6 real estate companies in the Austrian and German stock market and is based on the Solactive Global Benchmark Series. The selection of companies is based on free-float market capitalization, with preference given to Austrian companies, and is equally weighted. The index is calculated as a net total return index in EUR and is reconstituted quarterly.

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | |
|---|---|
| ISIN / WKN | DE000SLOEKT5 / SLOEKT |
| Bloomberg / Reuters | - / .SERIMMON |
| Index Calculator | Solactive AG |
| Index Type | NTR |
| Index Currency | EUR |
| Index Members | 6 |

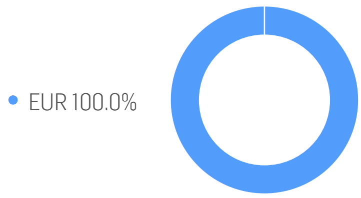
| | |
|---|---|
| Base Value / Base Date | 1000 Points / 31.07.2017 |
| Last Price | 1396.82 |
| Dividends | Reinvested |
| Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| History | Available daily back to 31.07.2017 |

## STATISTICS

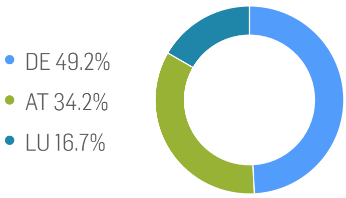
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 3.00% | 3.79% | 21.07% | 51.91% | 7.82% | 39.68% |
| Performance (p.a.) | | | | | | 4.86% |
| Volatility (p.a.) | 16.24% | 21.93% | 22.22% | 26.79% | 22.60% | 23.61% |
| High | 1396.82 | 1396.82 | 1396.82 | 1396.82 | 1396.82 | 1638.85 |
| Low | 1310.93 | 1217.61 | 1118.56 | 919.49 | 1118.56 | 713.13 |
| Sharpe Ratio* | 2.44 | 0.58 | 1.97 | 1.84 | 0.40 | 0.05 |
| Max. Drawdown | -3.34% | -9.53% | -10.08% | -14.30% | -13.66% | -56.49% |
| VaR 95 \ 99 | | | | -38.3% \ -71.6% | | -36.1% \ -68.7% |
| CVaR 95 \ 99 | | | | -55.2% \ -94.6% | | -56.6% \ -99.8% |

* 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




## COMPOSITION BY COUNTRIES




## TOP COMPONENTS AS OF 15-Aug-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| IMMOFINANZ AG | IIA AV Equity | AT | EUR | 17.21% |
| CA IMMOBILIEN ANLAGEN AG | CAI AV Equity | AT | EUR | 16.97% |
| AROUNDTOWN SA | AT1 GY Equity | LU | EUR | 16.66% |
| LEG IMMOBILIEN SE | LEG GY Equity | DE | EUR | 16.43% |
| VONOVIA SE | VNA GY Equity | DE | EUR | 16.40% |
| TAG IMMOBILIEN AG | TEG GY Equity | DE | EUR | 16.33% |

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