

FACTSHEET - Solactive GBS United Kingdom All Cap Property USD Index NTR

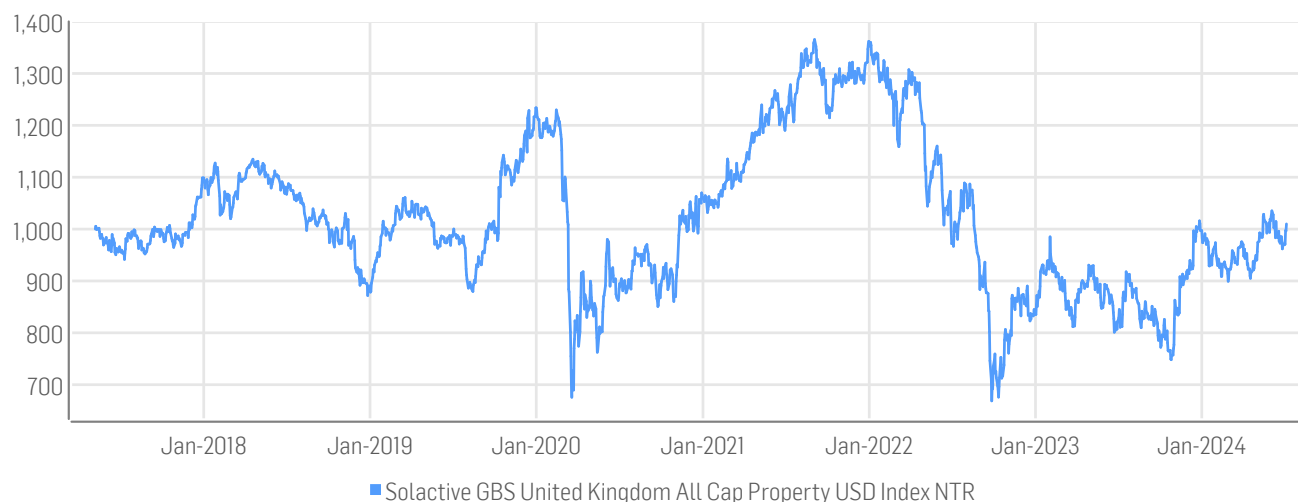
AS OF 05-Jul-2024



DESCRIPTION

The Solactive GBS United Kingdom All Cap Property USD Index NTR intends to track the performance of real estate companies belonging to the all cap segment in the United Kingdom. It is weighted by free-float market capitalization and the number of constituents is floating. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	1.28%	19.38%	-38.67%	28.42%	-14.03%	38.58%

CHARACTERISTICS

ISIN / WKN	SLOHY6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SGBAPUN	Last Price	1009.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	25		

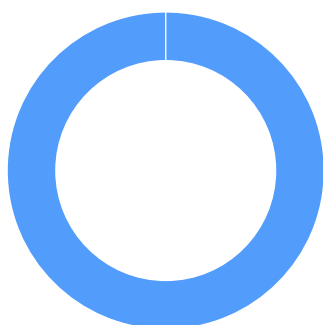
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.73%	7.07%	3.12%	20.92%	1.28%	1.00%
Performance (p.a.)						0.14%
Volatility (p.a.)	23.14%	20.84%	20.00%	25.07%	19.80%	24.94%
High	1027.88	1035.20	1035.20	1035.20	1035.20	1365.49
Low	961.88	905.09	899.38	748.23	899.38	668.77
Sharpe Ratio*	-1.06	1.28	0.05	0.63	-0.15	-0.21
Max. Drawdown	-6.42%	-7.08%	-9.25%	-18.47%	-9.81%	-51.02%
VaR 95 \ 99				-35.1% \ -46.2%		-36.4% \ -70.8%
CVaR 95 \ 99				-42.4% \ -52.7%		-58.7% \ -94.6%

* 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 SECTORS

• Finance 100.0%



COMPOSITION BY COUNTRIES

• United Kingdom 100.0%



TOP COMPONENTS AS OF 05-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
SEGRO PLC	SGRO LN Equity	GB	GBP	20.29%
BERKELEY GROUP HOLDINGS PLC	BKG LN Equity	GB	GBP	8.79%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBP	7.59%
TRITAX BIG BOX REIT PLC	BBOX LN Equity	GB	GBP	6.80%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBP	6.60%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBP	6.18%
UNITE GROUP PLC	UTG LN Equity	GB	GBP	5.44%
DERWENT LONDON PLC	DLN LN Equity	GB	GBP	3.90%
SHAFTESBURY CAPITAL PLC	SHC LN Equity	GB	GBP	3.80%
BIG YELLOW GROUP PLC	BYG LN Equity	GB	GBP	3.78%

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