

FACTSHEET - Solactive GBS Developed Markets Investable Universe Property GBP Index NTR

AS OF 03-Jul-2024



DESCRIPTION

The Solactive GBS Developed Markets Investable Universe Property GBP Index NTR intends to track the performance of real estate companies from the investable universe in the Developed Markets and is based on the Solactive Global Benchmark Series. Constituents are weighted on the free-float market capitalization. The index is calculated as a net total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	-2.45%	4.64%	-16.05%	27.29%	-9.90%	17.78%

CHARACTERISTICS

ISIN / WKN	SLOHYM	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDMIUPBN	Last Price	1171.39
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	GBP	History	Available daily back to 08.05.2017
Index Members	292		

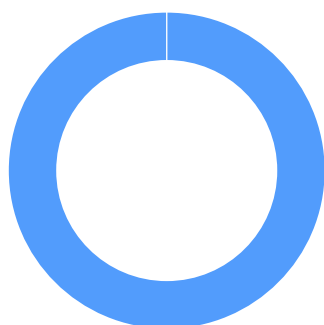
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.44%	0.09%	-0.43%	7.38%	-2.45%	17.14%
Performance (p.a.)						2.24%
Volatility (p.a.)	7.35%	11.76%	11.98%	13.49%	12.30%	16.63%
High	1179.85	1200.04	1208.99	1214.42	1214.42	1398.99
Low	1158.92	1130.82	1130.82	1018.89	1130.82	826.01
Sharpe Ratio*	0.04	-0.41	-0.51	0.17	-0.81	-0.18
Max. Drawdown	-1.39%	-5.51%	-6.47%	-11.07%	-6.88%	-35.12%
VaR 95 \ 99				-23.5% \ -33.5%		-23.6% \ -44.0%
CVaR 95 \ 99				-28.4% \ -34.6%		-39.6% \ -77.9%

* 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).

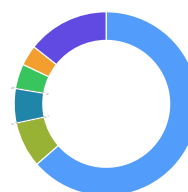
COMPOSITION BY SECTORS

• Finance 100.0%



COMPOSITION BY COUNTRIES

- United States 63.6%
- Japan 8.0%
- Australia 6.0%
- United Kingdom 4.3%
- Hong Kong 3.6%
- Others 14.4%



TOP COMPONENTS AS OF 03-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	6.41%
EQUINIX INC	EQIX UW Equity	US	USD	4.29%
WELLTOWER INC	WELL UN Equity	US	USD	3.82%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	2.95%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	2.90%
PUBLIC STORAGE	PSA UN Equity	US	USD	2.79%
REALTY INCOME CORP	O UN Equity	US	USD	2.77%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	2.63%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	1.98%
VICI PROPERTIES INC	VICI UN Equity	US	USD	1.76%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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