FACTSHEET - Solactive GBS Developed Markets Investable Universe Property EUR Index NTR
AS OF 16-Jul-2024

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Developed Markets Investable Universe Property EUR 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 EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	4.80%	7.14%	-20.55%	35.70%	-14.71%	24.77%

CHARACTERISTICS

ISIN / WKN	SL0L3W
Bloomberg / Reuters	/ .SDMIUPEN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	EUR
Index Members	292

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1226.85
Dividends	Reinvested
Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.47%	9.71%	8.07%	10.29%	4.80%	22.69%
Performance (p.a.)						2.88%
Volatility (p.a.)	8.89%	10.00%	11.51%	13.30%	11.75%	16.99%
High	1226.85	1226.85	1226.85	1226.85	1226.85	1397.90
Low	1164.89	1118.23	1118.23	988.09	1118.23	745.18
Sharpe Ratio*	7.49	4.20	1.16	0.51	0.45	-0.05
Max. Drawdown	-0.81%	-4.25%	-6.39%	-12.04%	-6.39%	-41.97%
VaR 95 \ 99				-21.7% \ -32.1%		-23.1% \ -48.0%
CVaR 95 \ 99				-28.5% \ -35.2%		-40.9% \ -84.3%

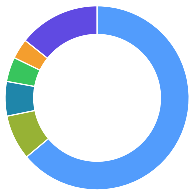
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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

No data available

COMPOSITION BY COUNTRIES

- United States 63.9%
- Japan 7.9%
- Australia 6.1%
- United Kingdom 4.3%
- Hong Kong 3.5%
- Others 14.3%



TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	6.50%
EQUINIX INC	EQIX UW Equity	US	USD	4.40%
WELLTOWER INC	WELL UN Equity	US	USD	3.64%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	2.94%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	2.85%
REALTY INCOME CORP	O UN Equity	US	USD	2.82%
PUBLIC STORAGE	PSA UN Equity	US	USD	2.81%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	2.60%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	2.00%
VICI PROPERTIES INC	VICI UN Equity	US	USD	1.82%

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