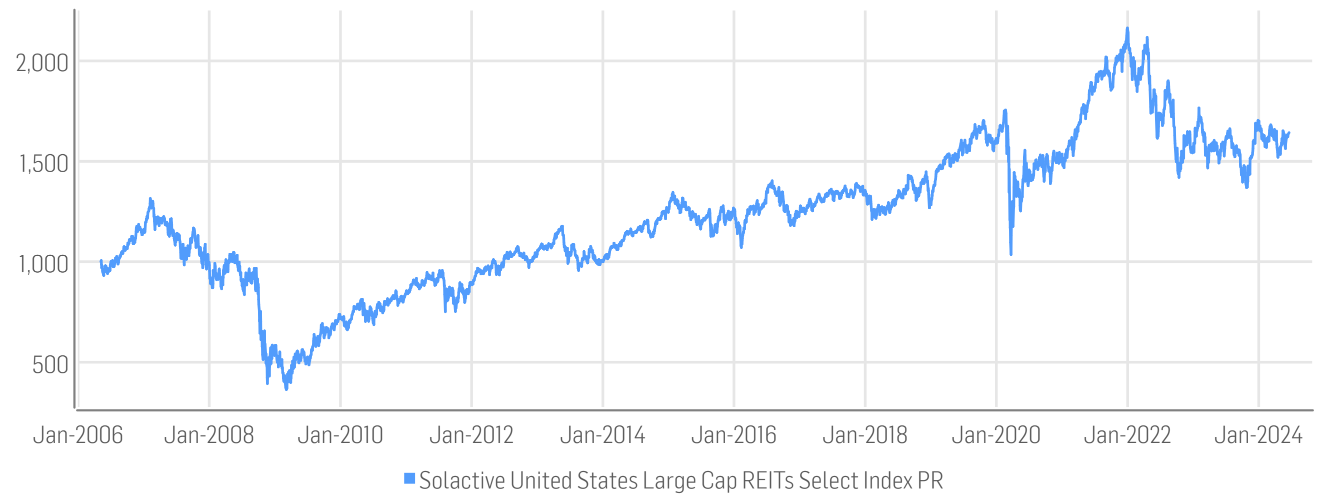
FACTSHEET - AS OF 18-Jun-2024
Solactive United States Large Cap REITs Select Index PR

DESCRIPTION

The Solactive United States Large Cap REITs Select Index PR intends to track the performance of the largest 20 REITs from the United States stock markets and is based on the Solactive Global Benchmark Series. Constituents are equally weighted. The index is calculated as a price return index in USD and is reconstitued quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MC2
Bloomberg / Reuters	/ .SUSLRUPR
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	20

Base Value / Base Date	Points / 08.05.2006
Last Price	1643.04
Dividends	Not included
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 08.05.2006

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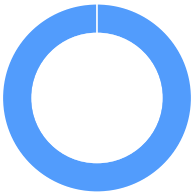
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.31%	0.38%	-1.55%	7.66%	-2.38%	64.30%
Performance (p.a.)						2.78%
Volatility (p.a.)	17.62%	18.31%	16.87%	18.06%	17.16%	28.23%
High	1643.04	1658.58	1703.87	1703.87	1700.93	2164.30
Low	1563.14	1520.00	1520.00	1368.78	1520.00	363.85
Sharpe Ratio*	-0.51	-0.20	-0.50	0.14	-0.60	-0.09
Max. Drawdown	-5.16%	-8.36%	-10.79%	-17.67%	-10.64%	-72.34%
VaR 95 \ 99				-30.0% \ -39.1%		-38.2% \ -90.5%
CVaR 95 \ 99				-38.2% \ -59.3%		-70.2% \ -134.4%

* 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).

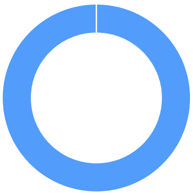
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 100.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	5.85%
VENTAS INC	VTR UN Equity	US	USD	5.72%
WELLTOWER INC	WELL UN Equity	US	USD	5.58%
IRON MTN INC	IRM UN Equity	US	USD	5.47%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	5.45%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	5.37%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	5.35%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	5.19%
INVITATION HOMES INC	INVH UN Equity	US	USD	5.04%
PUBLIC STORAGE	PSA UN Equity	US	USD	5.04%

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