

FACTSHEET - AS OF 19-Jul-2024

Solactive United States Large Cap REITs Select Index NTR

DESCRIPTION

The Solactive United States Large Cap REITs Select Index NTR 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 net total return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MC3	Base Value / Base Date	Points / 08.05.2006
Bloomberg / Reuters	/.SUSLRUNR	Last Price	2643.25
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	20		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.71%	14.09%	7.94%	8.10%	4.37%	164.33%
Performance (p.a.)						5.49%
Volatility (p.a.)	12.77%	14.72%	16.54%	18.02%	16.54%	28.16%
High	2667.15	2667.15	2667.15	2667.15	2667.15	3107.16
Low	2476.94	2324.56	2302.83	2046.13	2302.83	388.87
Sharpe Ratio*	7.15	4.44	0.69	0.16	0.16	0.00
Max. Drawdown	-1.59%	-5.36%	-9.17%	-16.73%	-10.02%	-70.85%
VaR 95 \ 99				-30.0% \ -39.1%		-38.1% \ -90.3%
CVaR 95 \ 99				-38.2% \ -59.3%		-69.7% \ -134.1%

* 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 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	5.55%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	5.08%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.77%
PUBLIC STORAGE	PSA UN Equity	US	USD	4.95%
EQUINIX INC	EQIX UW Equity	US	USD	4.64%
WEYERHAEUSER CO	WY UN Equity	US	USD	4.00%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	5.30%
CROWN CASTLE INC	CCI UN Equity	US	USD	4.77%
INVITATION HOMES INC	INVH UN Equity	US	USD	4.81%
ALEXANDRIA REAL ESTATE EQUITIES INC	ARE UN Equity	US	USD	4.70%

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