

FACTSHEET - Solactive GBS Global Markets Investable Universe Property EUR Index PR AS OF 04-Sep-2024



DESCRIPTION

The Solactive GBS Global Markets Investable Universe Property EUR Index PR intends to track the performance of real estate companies from the investable universe in the Global 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 price return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|-------|-------|---------|--------|---------|--------|
| Performance | 6.15% | 2.98% | -21.87% | 27.75% | -17.93% | 21.64% |

CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOMTL | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SGMIUPEP | Last Price | 992.50 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 8:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2017 |
| Index Members | 521 | | |

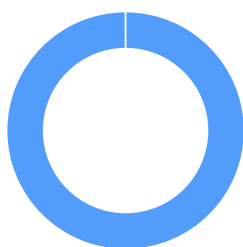
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 7.20% | 7.72% | 6.73% | 11.33% | 6.15% | -0.75% |
| Performance (p.a.) | | | | | | -0.10% |
| Volatility (p.a.) | 16.15% | 12.66% | 12.18% | 13.11% | 11.96% | 16.15% |
| High | 998.71 | 998.71 | 998.71 | 998.71 | 998.71 | 1185.42 |
| Low | 925.86 | 915.91 | 887.91 | 801.86 | 887.91 | 694.35 |
| Sharpe Ratio* | 8.01 | 2.49 | 0.86 | 0.60 | 0.46 | -0.23 |
| Max. Drawdown | -0.77% | -5.02% | -6.13% | -11.13% | -6.13% | -41.43% |
| VaR 95 \ 99 | | | | -23.1% \ -30.6% | | -22.7% \ -47.5% |
| CVaR 95 \ 99 | | | | -30.1% \ -45.3% | | -39.2% \ -79.8% |

* 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).

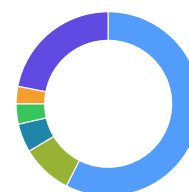
COMPOSITION BY SECTORS

- Finance 100.0%
- Consumer Services 0.0%
- Industrials 0.0%



COMPOSITION BY COUNTRIES

- United States 57.5%
- Japan 8.9%
- Australia 5.0%
- United Kingdom 3.6%
- Hong Kong 3.1%
- Others 21.9%



TOP COMPONENTS AS OF 04-Sep-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------|----------------|---------|----------|------------------|
| PROLOGIS INC | PLD UN Equity | US | USD | 5.78% |
| EQUINIX INC | EQIX UW Equity | US | USD | 3.77% |
| WELLTOWER INC | WELL UN Equity | US | USD | 3.64% |
| REALTY INCOME CORP | O UN Equity | US | USD | 2.67% |
| PUBLIC STORAGE | PSA UN Equity | US | USD | 2.66% |
| SIMON PROPERTY GROUP INC | SPG UN Equity | US | USD | 2.61% |
| DIGITAL REALTY TRUST INC | DLR UN Equity | US | USD | 2.36% |
| GOODMAN GROUP ORD UNIT | GMG AT Equity | AU | AUD | 1.98% |
| EXTRA SPACE STORAGE INC | EXR UN Equity | US | USD | 1.79% |
| VICI PROPERTIES INC | VICI UN Equity | US | USD | 1.70% |

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