

FACTSHEET - Solactive GBS Developed Markets Europe Investable Universe Property CHF Index NTR AS OF 05-Jul-2024



DESCRIPTION

The Solactive GBS Developed Markets Europe Investable Universe Property CHF Index NTR intends to track the performance of real estate companies from the investable universe in the developed European market 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 CHF and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	5.28%	11.41%	-40.22%	11.78%	-11.13%	24.02%

CHARACTERISTICS

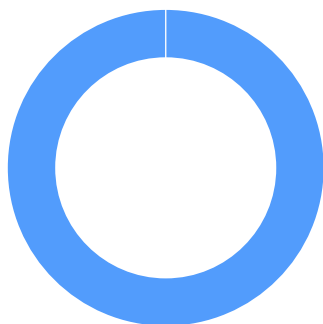
ISIN / WKN	SLOMVD	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEUIUPFN	Last Price	848.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 08.05.2017
Index Members	67		

STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.48%	6.10%	8.18%	25.70%	5.28%	-15.11%
Performance (p.a.)						-2.26%
Volatility (p.a.)	22.55%	19.37%	18.17%	22.36%	18.00%	21.48%
High	870.48	879.15	879.15	879.15	879.15	1303.39
Low	799.75	774.33	742.45	622.44	742.45	620.48
Max. Drawdown	-8.13%	-9.03%	-9.03%	-13.43%	-9.03%	-52.39%
VaR 95 \ 99				-32.1% \ -45.3%		-34.1% \ -59.7%
CVaR 95 \ 99				-38.7% \ -46.9%		-51.5% \ -84.3%

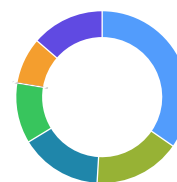
COMPOSITION BY SECTORS

- Finance 100.0%



COMPOSITION BY COUNTRIES

- United Kingdom 34.6%
- Sweden 16.3%
- Germany 15.3%
- France 11.3%
- Switzerland 8.7%
- Others 13.7%



TOP COMPONENTS AS OF 05-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	9.96%
SEGRO PLC	SGRO LN Equity	GB	GBP	7.20%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	4.72%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	3.57%
BERKELEY GROUP HOLDINGS PLC	BKG LN Equity	GB	GBP	3.12%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	3.01%
KLEPIERRE SA	LI FP Equity	FR	EUR	2.99%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	2.88%
SAGAX AB-B	SAGAB SS Equity	SE	SEK	2.84%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBP	2.69%

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