

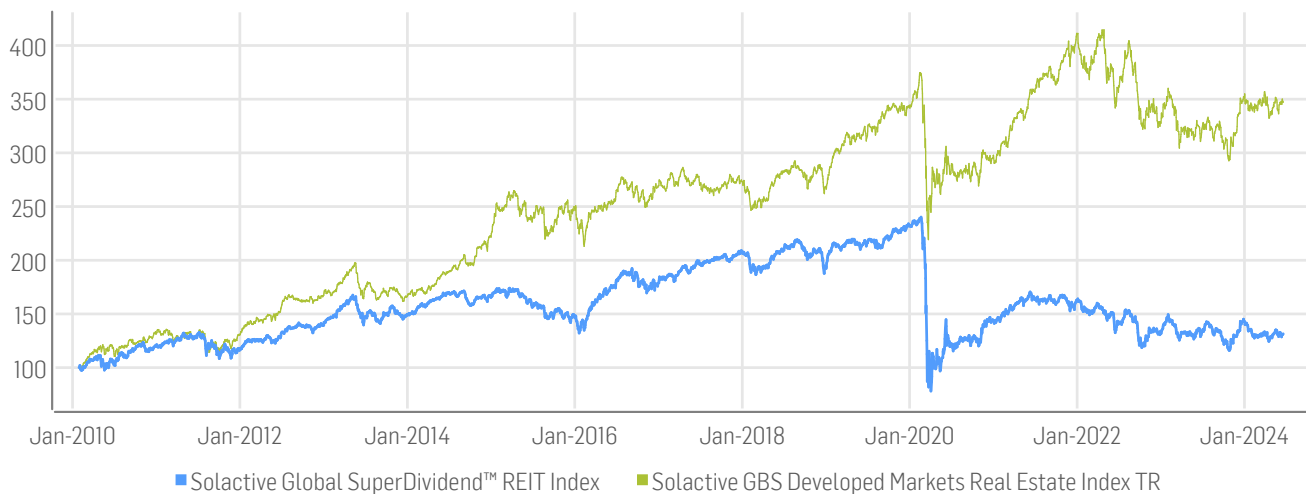
# FACTSHEET - AS OF 18-Jun-2024

## Solactive Global SuperDividend™ REIT Index

### DESCRIPTION

The Index tracks the price movements in shares of international companies with a high dividend yield.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA0VW3 / SLA0VW	Base Value / Base Date	100 Points / 01/29/2010
Bloomberg / Reuters	SRET Index / .SRET	Last Price	131.55
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	08:30am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01/29/2010
Index Members	30		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.73%	0.47%	-7.63%	2.16%	-8.03%	31.55%
Performance (p.a.)						1.92%
Volatility (p.a.)	14.00%	14.61%	13.90%	16.22%	14.10%	21.62%
High	134.79	135.24	145.17	145.17	143.03	240.22
Low	128.56	124.41	124.41	115.86	124.41	78.12
Sharpe Ratio*	-2.42	-0.23	-1.45	-0.19	-1.53	-0.16
Max. Drawdown	-4.94%	-6.68%	-14.30%	-18.80%	-13.02%	-67.48%
VaR 95 \ 99				-26.1% \ -37.1%		-24.4% \ -54.5%
CVaR 95 \ 99				-35.4% \ -51.0%		-48.3% \ -110.2%

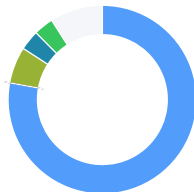
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## STATISTICS - GBS - Solactive GBS Developed Markets Real Estate Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.93%	0.03%	0.03%	11.98%	-0.87%	247.79%
Performance (p.a.)						9.05%
Volatility (p.a.)	11.36%	12.95%	12.38%	13.94%	12.61%	15.65%
High	239.93	244.68	244.68	244.68	244.68	284.18
Low	230.55	227.77	227.77	200.55	227.77	67.81
Sharpe Ratio*	-1.41	-0.40	-0.42	0.49	-0.57	0.24
Max. Drawdown	-4.17%	-6.91%	-6.91%	-12.16%	-6.91%	-41.50%
VaR 95 \ 99				-21.0% \ -36.7%		-22.5% \ -42.2%
CVaR 95 \ 99				-29.7% \ -37.4%		-37.4% \ -68.3%

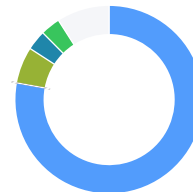
### COMPOSITION BY CURRENCIES

- USD 77.9%
- SGD 6.3%
- ZAR 3.4%
- EUR 3.4%
- Others 9.1%



### COMPOSITION BY COUNTRIES

- US 77.9%
- SG 6.3%
- ZA 3.4%
- FR 3.4%
- Others 9.1%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL HEALTH INVESTORS INC	NHI UN Equity	US	USD	4.39%
OMEGA HEALTHCARE INVESTORS INC	OHI UN Equity	US	USD	4.05%
RITHM CAPITAL CORP	RITM UN Equity	US	USD	3.75%
LTC PROPERTIES INC	LTC UN Equity	US	USD	3.75%
APOLLO COMMERCIAL REAL ESTATE	ARI UN Equity	US	USD	3.71%
SABRA HEALTH CARE REIT INC	SBRA UW Equity	US	USD	3.66%
MFA FINANCIAL INC	MFA UN Equity	US	USD	3.63%
ELLINGTON FINANCIAL INC	EFC UN Equity	US	USD	3.63%
LADDER CAPITAL CORP	LADR UN Equity	US	USD	3.57%
ANNALY CAPITAL MANAGEMENT INC	NLY UN Equity	US	USD	3.57%
STARWOOD PROPERTY TRUST INC	STWD UN Equity	US	USD	3.54%
DYNEX CAPITAL INC	DX UN Equity	US	USD	3.43%
GROWTHPOINT PROPERTIES LTD	GRT SJ Equity	ZA	ZAR	3.43%
READY CAPITAL CORP	RC UN Equity	US	USD	3.41%
HEALTHCARE REALTY TRUST INC	HR UN Equity	US	USD	3.40%

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