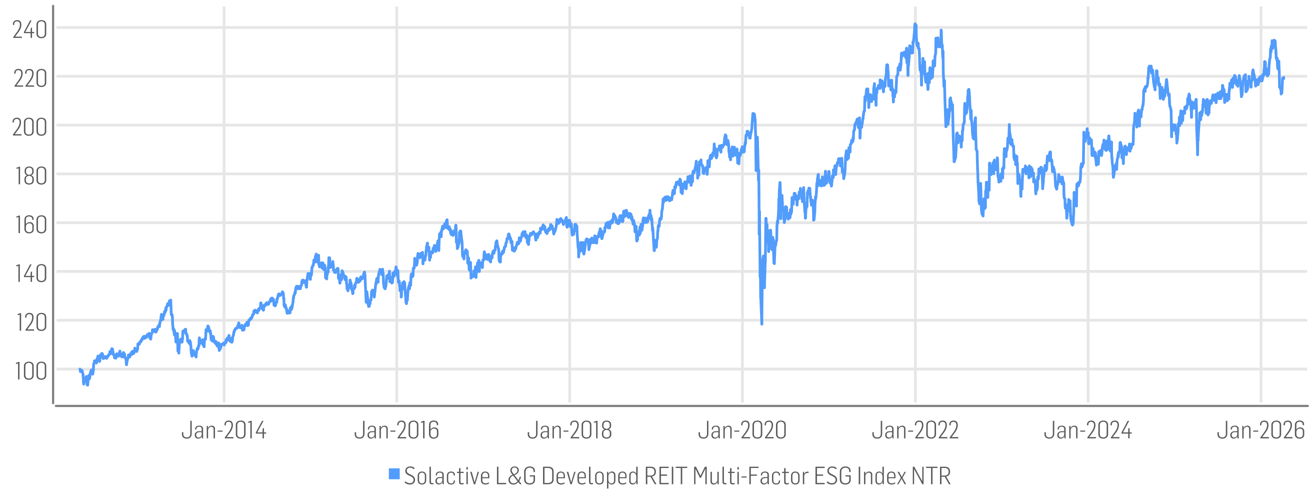
FACTSHEET - AS OF 07-Apr-2026
Solactive L&G Developed REIT Multi-Factor ESG Index NTR

DESCRIPTION

The index represents a basket of securities from the Real Estate Investment Trust sector weighted based on their exposure to certain fundamental factors as described below. Additionally, the index has an ESG filter applied by excluding securities with an ESG score below a certain threshold.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0A9B2 / SL0A9B	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLSRTEN	Last Price	219.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	166		

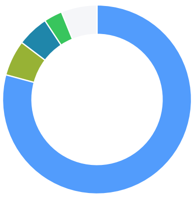
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.52%	0.32%	2.90%	11.83%	0.66%	46.70%
Performance (p.a.)						4.39%
Volatility (p.a.)	13.94%	12.01%	10.73%	11.16%	11.74%	18.28%
High	227.49	234.80	234.80	234.80	234.80	241.49
Low	212.75	212.75	211.65	200.62	212.75	118.39
Sharpe Ratio*	-2.80	-0.19	0.22	0.75	-0.10	0.04
Max. Drawdown	-6.51%	-9.39%	-9.39%	-9.39%	-9.39%	-42.17%
VaR 95 \ 99				-18.7% \ -28.4%		-25.9% \ -47.3%
CVaR 95 \ 99				-25.1% \ -39.1%		-43.4% \ -84.9%

* 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 79.2%
- JPY 6.1%
- AUD 5.4%
- GBp 3.1%
- Others 6.2%



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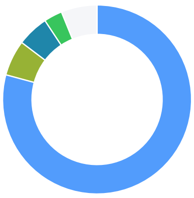

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
WELLTOWER INC	WELL UN Equity	US	USD	10.26%
PROLOGIS INC	PLD UN Equity	US	USD	6.08%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	5.92%
REALTY INCOME CORP	O UN Equity	US	USD	5.62%
VENTAS INC	VTR UN Equity	US	USD	4.96%
SUN COMMUNITIES INC	SUI UN Equity	US	USD	3.27%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	3.06%
WP CAREY & CO LLC	WPC UN Equity	US	USD	2.91%
ANNALY CAPITAL MANAGEMENT INC	NLY UN Equity	US	USD	2.74%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.46%

DISCLAIMER