

FACTSHEET - AS OF 02-Apr-2026

Solactive Global Real Estate Factor Index NTR

DESCRIPTION

The Index intends to track the price movements of a portfolio of 30 securities classified as Real Estate or with a very high exposure to the Real Estate Industry. These securities are selected based on a methodology which involves valuation, fundamental, growth, risk and momentum criteria.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7WF1 / SLA7WF	Base Value / Base Date	100 Points / 21.03.2008
Bloomberg / Reuters	/ .SOLGREN	Last Price	277.11
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 21.03.2008
Index Members	30		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.50%	-2.95%	-2.93%	21.20%	-2.95%	161.35%
Performance (p.a.)						5.47%
Volatility (p.a.)	18.30%	14.96%	12.67%	14.93%	14.96%	17.42%
High	299.57	310.97	310.97	310.97	310.97	310.97
Low	272.87	272.87	272.87	228.63	272.87	44.44
Sharpe Ratio*	-3.55	-1.01	-0.75	1.20	-0.99	0.10
Max. Drawdown	-8.91%	-12.25%	-12.25%	-12.25%	-12.25%	-64.12%
VaR 95 \ 99				-18.7% \ -34.3%		-25.2% \ -50.3%
CVaR 95 \ 99				-36.1% \ -75.6%		-42.8% \ -81.0%

* 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

- JPY 41.1%
- AUD 12.8%
- ILs 10.6%
- USD 10.4%
- Others 25.2%



COMPOSITION BY COUNTRIES

- JP 41.1%
- AU 12.8%
- IL 10.6%
- US 10.4%
- Others 25.2%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	3.63%
DAIKIN INDUSTRIES LTD ORD	6367 JT Equity	JP	JPY	3.60%
SEIBU HOLDINGS INC	9024 JT Equity	JP	JPY	3.59%
MELISRON LTD ORD	MLSR IT Equity	IL	ILs	3.58%
BIG SHOPPING CENTERS LTD.	BIG IT Equity	IL	ILs	3.54%
VICINITY CENTRES	VCX AT Equity	AU	AUD	3.50%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	3.47%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	3.46%
CAPITALAND ASCENDAS REIT	CLAR SP Equity	SG	SGD	3.45%
NIPPON PROLOGIS REIT INC	3283 JT Equity	JP	JPY	3.45%
AMOT INVESTMENTS LTD.	AMOT IT Equity	IL	ILs	3.45%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	3.43%
MAPLETREE PAN ASIA COMMERCIAL TRUST	MPACT SP Equity	SG	SGD	3.43%
ORIX JREIT INC ORD	8954 JT Equity	JP	JPY	3.42%
SEKISUI HOUSE LTD ORD	1928 JT Equity	JP	JPY	3.42%

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Company	Ticker	Country	Currency	Index Weight (%)
HOLCIM LTD	HOLN SE Equity	CH	CHF	3.39%
GLP J-REIT/D	3281 JT Equity	JP	JPY	3.39%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	3.39%
SAGAX AB-B	SAGAB SS Equity	SE	SEK	3.35%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	3.34%
RINNAI CORP ORD	5947 JT Equity	JP	JPY	3.31%
DAIWA HOUSE INDUSTRY CO LTD ORD	1925 JT Equity	JP	JPY	3.29%
NVR INC	NVR UN Equity	US	USD	3.29%
SCENTRE GROUP	SCG AT Equity	AU	AUD	3.18%
GPT GROUP	GPT AT Equity	AU	AUD	3.17%
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	2.97%
GEBERIT AG	GEBN SE Equity	CH	CHF	2.93%
STOCKLAND	SGP AT Equity	AU	AUD	2.91%
HENKEL AG & CO KGAA BEARER SH	HEN GY Equity	DE	EUR	2.85%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.83%

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