

FACTSHEET - AS OF 23-Oct-2020

Solactive - B-BRE US REIT Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0203 / SLA020	Base Value / Base Date	100 Points / 03.01.2011
Bloomberg / Reuters	SOBBREIT Index / .SOBBREIT	Last Price	349.34
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:30am to 04:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 03.01.2011
Index Members	20		

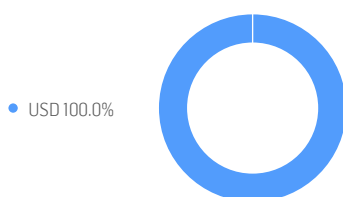
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.06%	7.47%	31.03%	12.03%	9.71%	249.34%
Performance (p.a.)	-	-	-	-	-	13.61%
Volatility (p.a.)	30.61%	29.64%	47.60%	51.43%	56.32%	23.61%
High	356.36	361.35	416.02	416.02	416.02	416.02
Low	317.40	317.40	267.63	210.21	210.21	84.72
Sharpe Ratio	7.23	1.14	1.53	0.23	0.21	0.56
Max. Drawdown	-7.09%	-12.16%	-23.71%	-37.99%	-37.99%	-37.99%
VaR 95 \ 99				-89.8% \ -140.7%		-31.8% \ -75.0%
CVaR 95 \ 99				-124.6% \ -220.0%		-56.5% \ -107.0%

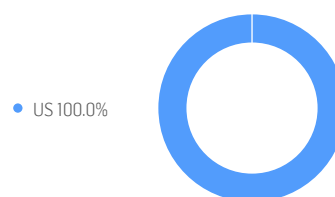
STATISTICS - GBS - Solactive GBS Developed Markets Real Estate Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.73%	1.79%	3.26%	-18.88%	-18.83%	91.77%
Performance (p.a.)	-	-	-	-	-	6.87%
Volatility (p.a.)	15.76%	15.57%	21.54%	32.56%	35.61%	15.85%
High	173.53	173.53	182.99	224.78	224.78	224.78
Low	162.91	162.91	156.35	131.38	131.38	73.10
Sharpe Ratio	2.45	0.47	0.30	-0.60	-0.64	0.41
Max. Drawdown	-4.04%	-5.84%	-10.97%	-41.55%	-41.55%	-41.55%
VaR 95 \ 99				-46.3% \ -128.5%		-21.2% \ -42.6%
CVaR 95 \ 99				-99.6% \ -190.6%		-38.5% \ -76.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
BROOKFIELD PROPERTY REIT INC	BPYU UN Equity	US	USD	5.42%
SUMMIT HOTEL PROPERTIES INC	INN UN Equity	US	USD	5.37%
TANGER FACTORY OUTLET CENTER	SKT UN Equity	US	USD	5.31%
GETTY REALTY CORP	GTY UN Equity	US	USD	5.22%
SERITAGE GROWTH PROPERTIES	SRG UN Equity	US	USD	5.12%
MONMOUTH REIT-CLASS A	MNR UN Equity	US	USD	5.09%
KITE REALTY GROUP TRUST	KRG UN Equity	US	USD	5.03%
RPT REALTY	RPT UN Equity	US	USD	5.01%
UNIVERSAL HEALTH RLTY INCOME	UHT UN Equity	US	USD	4.95%
NEXPOINT RESIDENTIAL TRUST INC	NXRT UN Equity	US	USD	4.95%

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