

FACTSHEET - AS OF 10-Jul-2025

Solactive - B-BRE Residential Real Estate Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA14D9 / SLA14D	Base Value / Base Date	100 Points / 03.02.2012
Bloomberg / Reuters	SOBBRERZ Index / .SOBBRERZ	Last Price	253.26
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 03.02.2012
Index Members	20		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.57%	8.29%	11.89%	1.99%	5.24%	58.94%
Performance (p.a.)						5.03%
Volatility (p.a.)	12.85%	15.93%	17.91%	16.99%	17.89%	19.13%
High	260.66	260.66	260.66	278.86	260.66	361.06
Low	251.24	233.88	222.25	222.25	222.25	154.65
Sharpe Ratio*	-1.70	2.12	1.19	-0.14	0.33	0.04
Max. Drawdown	-3.20%	-5.06%	-10.30%	-20.30%	-10.30%	-50.45%
VaR 95 \ 99				-27.2% \ -47.8%		-29.0% \ -52.8%
CVaR 95 \ 99				-39.0% \ -65.4%		-45.8% \ -78.9%

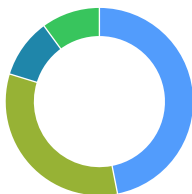
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.82%	7.08%	-2.51%	0.35%	-4.87%	156.35%
Performance (p.a.)						7.26%
Volatility (p.a.)	9.45%	13.48%	16.02%	14.37%	15.91%	15.46%
High	254.36	256.49	273.69	278.61	273.69	284.18
Low	246.80	233.23	231.52	231.52	231.52	96.06
Sharpe Ratio*	-2.58	2.05	-0.58	-0.28	-0.85	0.19
Max. Drawdown	-2.97%	-3.91%	-15.41%	-16.90%	-15.41%	-41.50%
VaR 95 \ 99				-23.9% \ -48.9%		-22.3% \ -42.3%
CVaR 95 \ 99				-40.3% \ -60.1%		-37.3% \ -68.7%

COMPOSITION BY CURRENCIES

- USD 46.9%
- EUR 32.9%
- SEK 10.2%
- GBp 10.1%



COMPOSITION BY COUNTRIES

- US 46.9%
- DE 15.8%
- SE 10.2%
- GB 10.1%
- Others 17.0%



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TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
KOJAMO OYJ	KOJAMO FH Equity	FI	EUR	6.02%
TAG IMMOBILIEN AG	TEG GY Equity	DE	EUR	5.59%
XIOR STUDENT HOUSING NV	XIOR BB Equity	BE	EUR	5.53%
GRAND CITY PROPERTIES SA	GYC GY Equity	LU	EUR	5.49%
WALLENSTAM AB-B SHS	WALLB SS Equity	SE	SEK	5.34%
VONOVIA SE	VNA GY Equity	DE	EUR	5.26%
GRAINGER PLC	GRI LN Equity	GB	GBp	5.14%
INVITATION HOMES INC	INVH UN Equity	US	USD	4.96%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	4.95%
UNITE GROUP PLC	UTG LN Equity	GB	GBp	4.92%

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