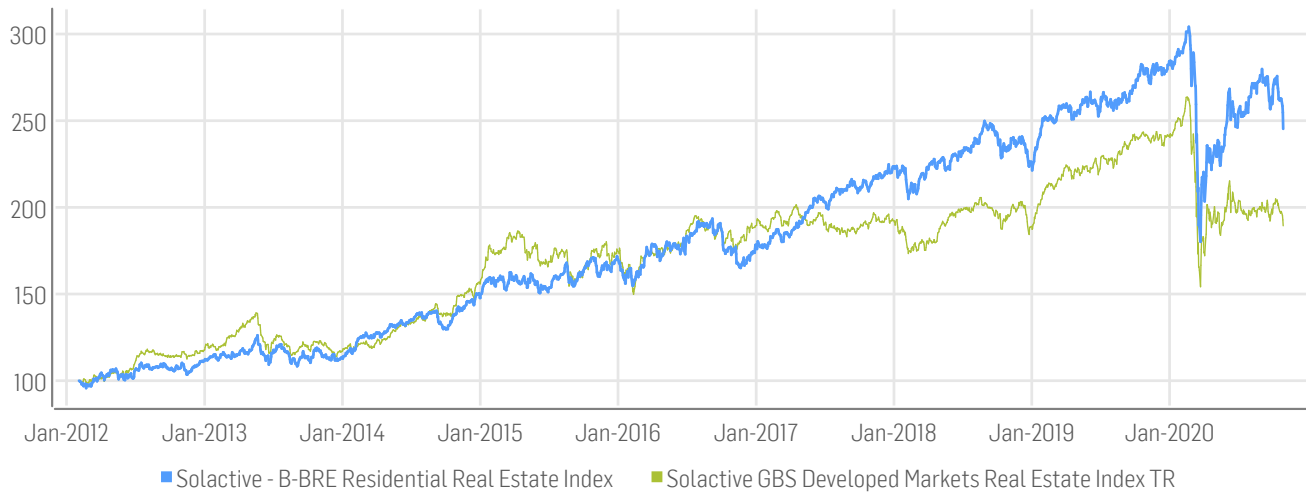


FACTSHEET - AS OF 28-Oct-2020

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	245.28
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		

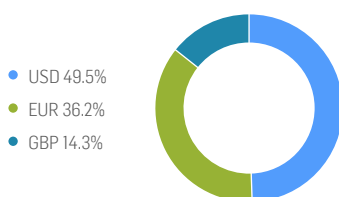
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.06%	-6.89%	6.06%	-12.47%	-13.71%	145.28%
Performance (p.a.)	-	-	-	-	-	10.82%
Volatility (p.a.)	22.64%	19.41%	21.79%	32.13%	34.72%	15.93%
High	275.73	279.81	279.81	304.20	304.20	304.20
Low	245.28	245.28	224.03	180.14	180.14	95.70
Sharpe Ratio	-2.61	-1.31	0.57	-0.40	-0.48	0.66
Max. Drawdown	-11.04%	-12.34%	-12.34%	-40.78%	-40.78%	-40.78%
VaR 95 \ 99				-51.0% \ -140.1%		-22.8% \ -43.1%
CVaR 95 \ 99				-94.9% \ -200.4%		-37.9% \ -75.2%

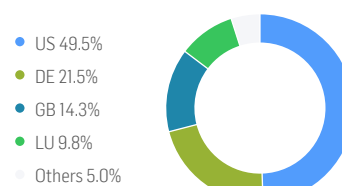
STATISTICS - GBS - Solactive GBS Developed Markets Real Estate Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.82%	-3.69%	-0.99%	-21.69%	-21.64%	89.37%
Performance (p.a.)	-	-	-	-	-	7.58%
Volatility (p.a.)	15.78%	15.72%	21.37%	32.71%	35.46%	15.79%
High	199.60	199.60	209.71	256.81	256.81	256.81
Low	184.48	184.48	179.12	150.23	150.23	96.06
Sharpe Ratio	-2.87	-0.91	-0.11	-0.68	-0.73	0.46
Max. Drawdown	-7.58%	-7.58%	-12.03%	-41.50%	-41.50%	-41.50%
VaR 95 \ 99				-46.3% \ -128.6%		-20.8% \ -42.3%
CVaR 95 \ 99				-99.6% \ -190.5%		-38.1% \ -78.1%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 28-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
TAG IMMOBILIEN AG	TEG GY Equity	DE	EUR	5.68%
DEUTSCHE WOHNEN SE	DWNI GY Equity	DE	EUR	5.37%
CAMDEN PROPERTY TRUST	CPT UN Equity	US	USD	5.35%
AMERICAN HOMES 4 RENT	AMH UN Equity	US	USD	5.27%
LEG IMMOBILIEN AG	LEG GY Equity	DE	EUR	5.26%
MID-AMERICA APARTMENT COMM	MAA UN Equity	US	USD	5.21%
VONOVIA SE	VNA GY Equity	DE	EUR	5.16%
SUN COMMUNITIES INC	SUI UN Equity	US	USD	5.12%
GRAND CITY PROPERTIES SA	GYC GY Equity	LU	EUR	5.10%
GRAINGER PLC	GRI LN Equity	GB	GBP	5.06%

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