

FACTSHEET - AS OF 24-Jun-2025

Solactive - B-BRE Residential Real Estate Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA14E7 / SLA14E	Base Value / Base Date	100 Points / 03.02.2012
Bloomberg / Reuters	.SOBBRERZG	Last Price	287.72
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	4.48%	10.42%	7.78%	9.24%	7.79%	75.59%
Performance (p.a.)						6.17%
Volatility (p.a.)	11.41%	19.65%	18.06%	16.99%	18.27%	19.16%
High	288.57	288.57	288.57	308.67	288.57	390.70
Low	276.77	247.09	247.09	247.09	247.09	160.40
Sharpe Ratio*	5.80	2.30	0.67	0.30	0.69	0.10
Max. Drawdown	-2.34%	-8.43%	-10.21%	-19.95%	-10.21%	-49.90%
VaR 95 \ 99				-27.2% \ -47.8%		-29.0% \ -52.4%
CVaR 95 \ 99				-39.0% \ -65.5%		-45.7% \ -78.8%

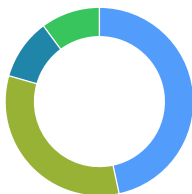
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	2.44%	-2.57%	-3.55%	5.29%	-3.72%	159.46%
Performance (p.a.)						7.38%
Volatility (p.a.)	8.75%	18.49%	16.19%	14.48%	16.36%	15.48%
High	254.36	259.60	273.69	278.61	273.69	284.18
Low	246.47	231.52	231.52	231.52	231.52	96.06
Sharpe Ratio*	3.40	-0.77	-0.70	0.07	-0.73	0.20
Max. Drawdown	-1.92%	-10.82%	-15.41%	-16.90%	-15.41%	-41.50%
VaR 95 \ 99				-23.7% \ -48.9%		-22.3% \ -42.5%
CVaR 95 \ 99				-39.9% \ -60.1%		-37.3% \ -69.5%

COMPOSITION BY CURRENCIES

- USD 46.6%
- EUR 32.8%
- GBp 10.4%
- SEK 10.1%



COMPOSITION BY COUNTRIES

- US 46.6%
- DE 16.0%
- GB 10.4%
- SE 10.1%
- Others 16.7%



TOP COMPONENTS AS OF 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
KOJAMO OYJ	KOJAMO FH Equity	FI	EUR	5.89%
TAG IMMOBILIEN AG	TEG GY Equity	DE	EUR	5.61%
XIOR STUDENT HOUSING NV	XIOR BB Equity	BE	EUR	5.57%
WALLENSTAM AB-B SHS	WALLB SS Equity	SE	SEK	5.43%
VONOVIA SE	VNA GY Equity	DE	EUR	5.39%
GRAINGER PLC	GRI LN Equity	GB	GBp	5.35%
GRAND CITY PROPERTIES SA	GYC GY Equity	LU	EUR	5.28%
UNITE GROUP PLC	UTG LN Equity	GB	GBp	5.09%
INVITATION HOMES INC	INVH UN Equity	US	USD	5.07%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	5.04%

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