

FACTSHEET - AS OF 06-May-2021

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	337.45
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		

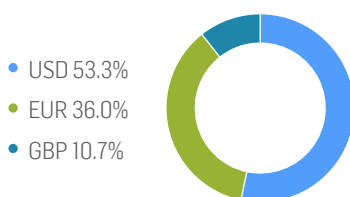
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.11%	8.78%	17.11%	32.77%	8.21%	237.45%
Performance (p.a.)	-	-	-	-	-	14.05%
Volatility (p.a.)	8.91%	10.97%	12.94%	17.69%	12.30%	15.82%
High	341.92	341.92	341.92	341.92	341.92	341.92
Low	324.14	304.11	295.10	239.94	300.67	95.73
Sharpe Ratio	7.08	3.70	2.90	1.87	2.07	0.87
Max. Drawdown	-2.01%	-3.78%	-3.78%	-12.21%	-3.78%	-40.77%
VaR 95 \ 99				-28.5% \ -58.3%		-22.4% \ -42.1%
CVaR 95 \ 99				-41.7% \ -59.8%		-37.4% \ -72.5%

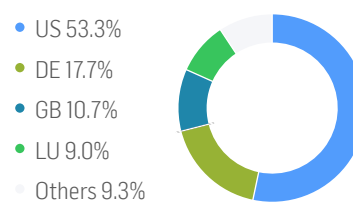
STATISTICS - GBS - Solactive GBS Developed Markets Real Estate Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.40%	9.25%	19.63%	20.71%	13.26%	137.16%
Performance (p.a.)	-	-	-	-	-	9.78%
Volatility (p.a.)	6.15%	9.83%	12.16%	17.11%	11.01%	15.63%
High	233.79	233.79	233.79	233.79	233.79	256.81
Low	227.49	209.14	198.80	179.12	198.95	96.06
Sharpe Ratio	2.97	4.38	3.59	1.21	3.92	0.61
Max. Drawdown	-1.27%	-3.07%	-4.11%	-12.03%	-3.07%	-41.50%
VaR 95 \ 99				-25.4% \ -39.7%		-20.5% \ -42.1%
CVaR 95 \ 99				-37.6% \ -75.7%		-37.4% \ -75.1%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 06-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
UNITE GROUP PLC	UTG LN Equity	GB	GBP	5.67%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	5.47%
UDR INC	UDR UN Equity	US	USD	5.47%
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	5.44%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	5.41%
AMERICAN HOMES 4 RENT	AMH UN Equity	US	USD	5.38%
MID-AMERICA APARTMENT COMM	MAA UN Equity	US	USD	5.33%
CAMDEN PROPERTY TRUST	CPT UN Equity	US	USD	5.32%
INVITATION HOMES INC	INVH UN Equity	US	USD	5.29%
SUN COMMUNITIES INC	SUI UN Equity	US	USD	5.10%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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