

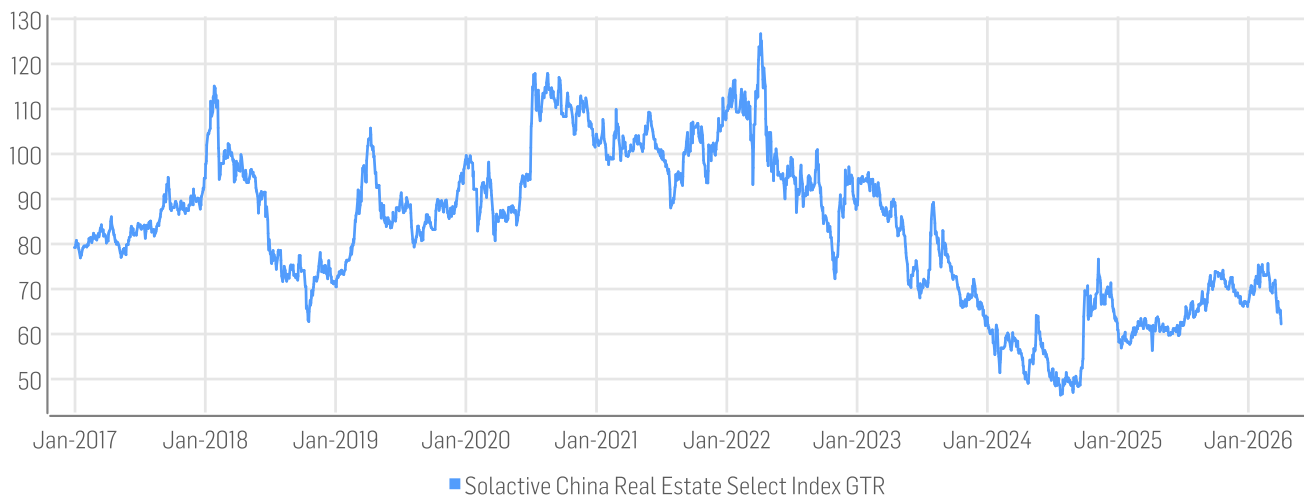
FACTSHEET - AS OF 03-Apr-2026

Solactive China Real Estate Select Index GTR

DESCRIPTION

Solactive China Real Estate Select Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGBJ0 / SLOGBJ	Base Value / Base Date	100 Points / 16.05.2022
Bloomberg / Reuters	SOLCNRST Index / .SOLCNRST	Last Price	62.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.12.2016
Index Members	26		

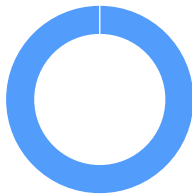
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.82%	-7.45%	-15.68%	8.47%	-7.29%	-37.78%
Performance (p.a.)						-11.50%
Volatility (p.a.)	27.80%	28.74%	23.02%	22.35%	28.26%	29.76%
High	71.98	75.67	75.67	75.67	75.67	101.13
Low	62.22	62.22	62.22	57.36	62.22	46.43
Sharpe Ratio*	-2.84	-1.07	-1.43	0.22	-1.04	-0.51
Max. Drawdown	-13.56%	-17.77%	-17.77%	-17.77%	-17.77%	-54.09%
VaR 95 \ 99				-36.3% \ -61.6%		-45.8% \ -73.7%
CVaR 95 \ 99				-50.0% \ -71.8%		-64.4% \ -99.7%

* 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).

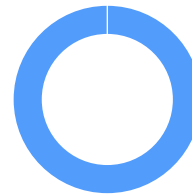
COMPOSITION BY CURRENCIES

• CNH 100.0%



COMPOSITION BY COUNTRIES

• CN 100.0%



TOP COMPONENTS AS OF 03-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
POLY REAL ESTATE GROUP CO LTD	600048 C1 Equity	CN	CNH	8.73%
CHINA MERCHANTS SHEKOU INDUSTR	001979 C2 Equity	CN	CNH	8.35%
GEMDALE CORP	600383 C1 Equity	CN	CNH	8.16%
SEAZEN HOLDINGS CO LTD	601155 C1 Equity	CN	CNH	7.96%
HANGZHOU BINJIANG REAL EST-A	002244 C2 Equity	CN	CNH	7.28%
CHINA MERCHANTS PROPERTY O-A	001914 C2 Equity	CN	CNH	5.35%
ZHEJIANG CHINA COMMODITIES CIT	600415 C1 Equity	CN	CNH	5.28%
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD	000537 C2 Equity	CN	CNH	5.11%
SHANGHAI WANYE ENTERPRISE -A	600641 C1 Equity	CN	CNH	4.74%
RISESUN REAL ESTATE DEVELOPMENT CO LTD	002146 C2 Equity	CN	CNH	3.46%
SHENZHEN NEW NANSHAN HOLDI-A	002314 C2 Equity	CN	CNH	3.45%
HUAFA INDUSTRIAL CO LTD ZH-A	600325 C1 Equity	CN	CNH	3.41%
GREE REAL ESTATE CO LTD-A	600185 C1 Equity	CN	CNH	2.97%
HEFEI URBAN CONSTRUCTION -A	002208 C2 Equity	CN	CNH	2.91%
XIANGCAI CO LTD-A	600095 C1 Equity	CN	CNH	2.87%

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Company	Ticker	Country	Currency	Index Weight (%)
SHENZHEN WORLD UNION GROUP-A	002285 C2 Equity	CN	CNH	2.76%
SUNING UNIVERSAL CO LTD-A	000718 C2 Equity	CN	CNH	2.42%
515J HOLDING GROUP LTD-A	000560 C2 Equity	CN	CNH	2.35%
FINANCIAL STREET HOLDINGS-A	000402 C2 Equity	CN	CNH	2.28%
LUSHANG HEALTH INDUSTRY -A	600223 C1 Equity	CN	CNH	2.10%
YOUNGOR GROUP CO LTD	600177 C1 Equity	CN	CNH	2.03%
SHANGHAI ZHANGJIANG HI-TECH PARK DEVELOPMENT CO LTD	600895 C1 Equity	CN	CNH	1.86%
GRANDJOY HOLDINGS GROUP-A	000031 C2 Equity	CN	CNH	1.62%
CHINA WORLD TRADE CENTER-A	600007 C1 Equity	CN	CNH	1.07%
BEIJING CAPITAL DEVELOPMEN-A	600376 C1 Equity	CN	CNH	0.98%
CHINA-SINGAPORE SUZHOU INDUSTRIAL PARK DEVELOPMENT GROUP CO LTD	601512 C1 Equity	CN	CNH	0.48%

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