

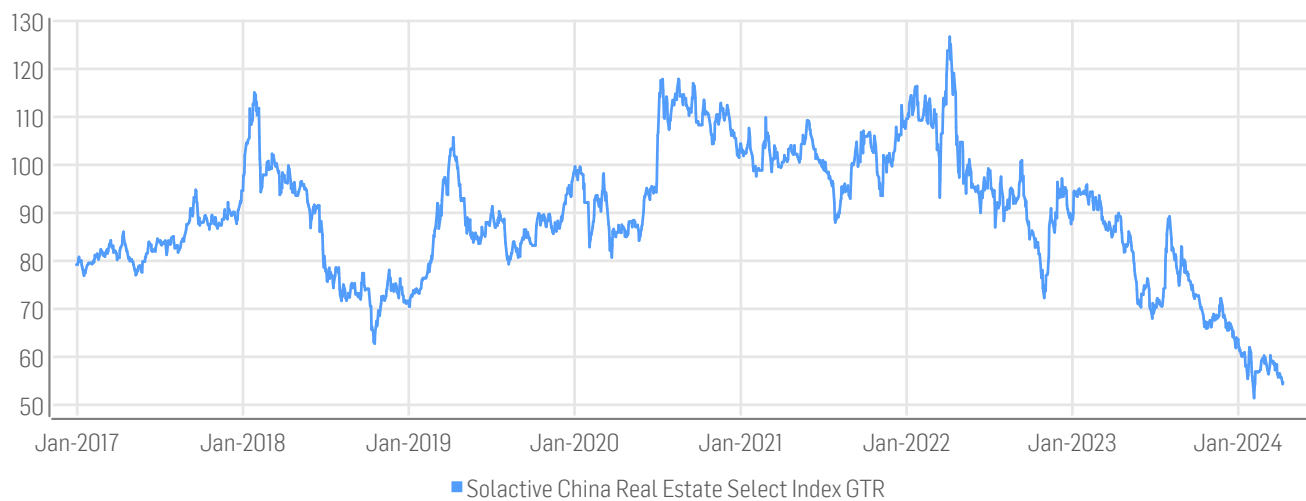
# FACTSHEET - AS OF 09-Apr-2024

## 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	54.69
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	28		

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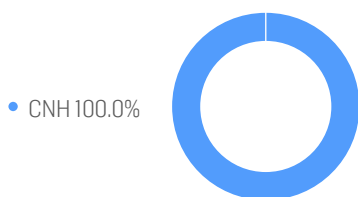
## Solactive China Real Estate Select Index GTR

### STATISTICS

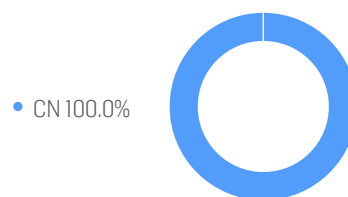
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.03%	-8.93%	-22.24%	-38.76%	-14.12%	-45.31%
Performance (p.a.)						-27.21%
Volatility (p.a.)	27.29%	33.72%	29.20%	29.42%	32.39%	29.17%
High	60.30	62.00	72.17	89.26	63.68	101.13
Low	54.33	51.40	51.40	51.40	51.40	51.40
Sharpe Ratio*	-1.34	-1.09	-1.55	-1.51	-1.46	-1.12
Max. Drawdown	-9.90%	-17.10%	-28.78%	-42.44%	-19.28%	-49.17%
VaR 95 \ 99				-46.2% \ -74.2%		-45.7% \ -74.2%
CVaR 95 \ 99				-63.4% \ -92.6%		-62.1% \ -87.4%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 09-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
POLY REAL ESTATE GROUP CO LTD	600048 C1 Equity	CN	CNH	7.71%
CHINA MERCHANTS SHEKOU INDUSTR	001979 C2 Equity	CN	CNH	7.49%
GEMDALE CORP	600383 C1 Equity	CN	CNH	7.19%
SEAZEN HOLDINGS CO LTD	601155 C1 Equity	CN	CNH	6.98%
JINKE PROPERTIES GROUP CO -A	000656 C2 Equity	CN	CNH	6.80%
HANGZHOU BINJIANG REAL EST-A	002244 C2 Equity	CN	CNH	6.19%
JIANGSU ZHONGNAN CONSTRUCT-A	000961 C2 Equity	CN	CNH	5.60%
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD	000537 C2 Equity	CN	CNH	4.65%
CHINA MERCHANTS PROPERTY O-A	001914 C2 Equity	CN	CNH	4.60%
ZHEJIANG CHINA COMMODITIES CIT	600415 C1 Equity	CN	CNH	4.56%

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The index is launched on 16-May-2022. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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