

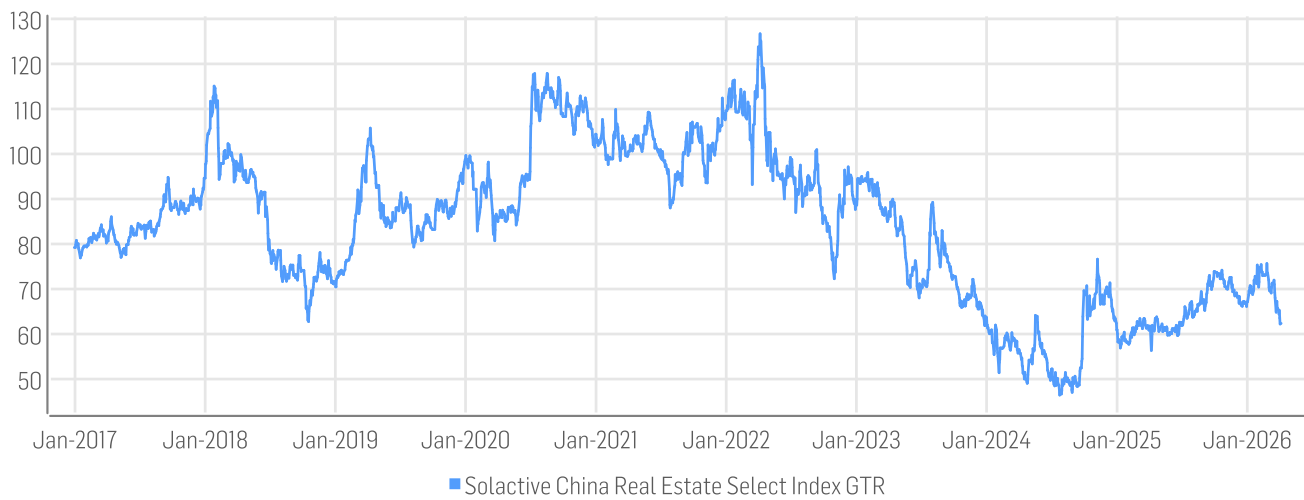
# FACTSHEET - AS OF 06-Apr-2026

## 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	62.36
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		

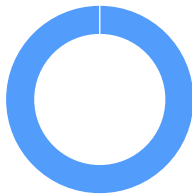
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.38%	-10.44%	-15.32%	1.61%	-7.08%	-37.64%
Performance (p.a.)						-11.43%
Volatility (p.a.)	28.59%	28.38%	23.11%	21.69%	28.06%	29.74%
High	71.98	75.67	75.67	75.67	75.67	101.13
Low	62.22	62.22	62.22	59.65	62.22	46.43
Sharpe Ratio*	-2.82	-1.40	-1.40	-0.09	-1.00	-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).

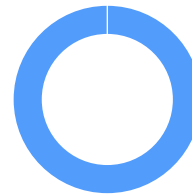
## COMPOSITION BY CURRENCIES

• CNH 100.0%



## COMPOSITION BY COUNTRIES

• CN 100.0%



## TOP COMPONENTS AS OF 06-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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