

# SXI Real Estate® Shares Broad Total Return

## **Index Description**

The SXI Real Estate® Shares Broad TR (REAL) index measures the real estate market based on the real estate shares traded at SIX that have at least 75% of their assets invested in Switzerland. As such it has a variable number of components - currently 16. The instruments are weighted by their freefloat market capitalisation. On December 30, 2005 the SXI Real Estate® Shares Broad TR was standardised at 1000 points. As of today the index represents more than 1% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss All Share Index Total Return (SSIRT) covers 100% of that market.

#### **Index Performance**



#### **Annual Index Return**

Year	REAL	SSIRT
YTD	-3.01%	1.96%
2023	10.67%	6.08%
2022	-9.03%	-16.46%
2021	4.35%	23.45%
2020	-6.68%	3.86%
2019	36.99%	30.60%
2018	-2.08%	-8.47%
2017	10.11%	19.83%

## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
REAL	-3.01%	-0.80%	7.98%	2.27%	4.29%	8.73%
SSIRT	1.96%	4.80%	3.84%	4.20%	6.83%	9.26%
Volatility						
REAL	1.87%	6.99%	9.47%	11.89%	11.83%	10.95%
SSIRT	2.04%	3.11%	9.44%	13.09%	12.02%	11.81%
Tracking Err.						
REAL	0.17%	4.12%	10.17%	9.72%	11.20%	11.59%

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: Swiss All Share Index Total Return

#### Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
REAL	02/19/2020	09/27/2022	3,642.12	2,619.01	-28.09%
SSIRT	04/15/2010	08/10/2011	6,070.52	4,358.47	-28.20%

## **Dividend Yield & Turnover**

	REAL	SSIRT
Div.Yield		
2024	0.00%	0.01%
2023	4.04%	3.05%
2022	3.34%	2.70%
2021	3.37%	2.66%
2020	3.68%	3.19%
2019	3.90%	3.10%
2018	3.95%	3.21%

Turnover		
2024	0.00%	0.01%
2023	4.20%	6.53%
2022	4.38%	4.74%
2021	4.82%	4.09%
2020	5.92%	5.38%
2019	5.70%	7.09%
2018	8.96%	4.80%

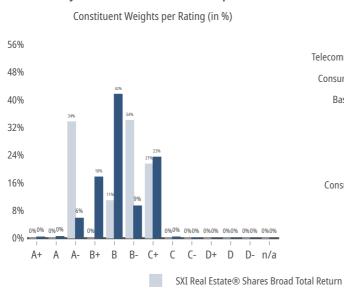
#### **Index Characteristics**

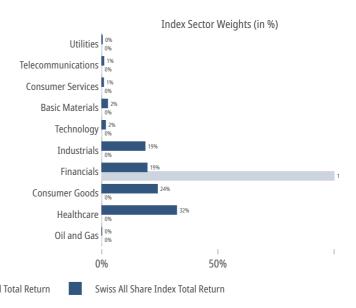
	REAL	SSIRT	
No of Components	16	225	
Historical Data Since	01/01/1996	01/04/1999	
Launch Date	12/01/2009	01/01/1996	
ESG Rating	B (7.9)	B (7.74)	
Calculation Interval	3 minutes	3 minutes	
Mcap Mio CHF			
Index Mcap	19,921.08	1,517,752.26	
Largest Mcap	6,482.72	244,999.20	
Smallest Mcap	44.98	0.28	
Average Mcap	1,245.07	6,745.57	
Median Mcap	360.94	500.48	

**Top 10 Components** 

	Mcap (Mio CHF)³	Weight
SWISS PRIME SITE N	6,482.72	32.54%
PSP N	5,160.14	25.90%
ALLREAL N	2,522.11	12.66%
MOBIMO N	1,880.78	9.44%
INTERSHOP N	671.30	3.37%
ZUG ESTATES HOLDIN	545.58	2.74%
Fundamenta Real Es	506.56	2.54%
PLAZZA N	395.48	1.99%
HIAG IMMOBILIEN N	326.41	1.64%
WARTECK N	312.31	1.57%
Total	18,803.39	94.39%

# **Sustainability Characteristics and Sector Exposure**





## **Index Information**

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
REAL					
Total Return	REAL	CH0042660313	.REAL	REAL	No
Price	REALX	CH0042660347	.REALX	REALX	No
SSIRT					
Total Return	SSIRT	CH0009111011	.SSIR	SSIRT	No
Price	SSIP	CH0009110849	.SSIP	SSIP	No

## **Index Methodology**

The SXI Real Estate® Shares Broad Total Return is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the Rulebook.

## Licensing

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<sup>&</sup>lt;sup>3</sup>Market capitalization free-float adjusted