

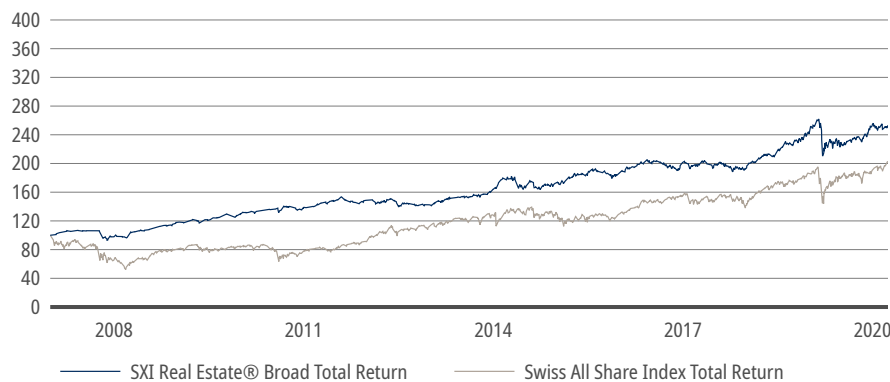


# SXI Real Estate® Broad Total Return

## Index Description

The SXI Real Estate® Broad Total Return index measures the real estate market based on the real estate funds and real estate shares traded at SIX that have 75% of their assets invested in Switzerland. It has a variable number of components - currently 54. Funds are weighted by their full and shares by their freefloat market capitalisation. On December 28, 2007 the SXI Real Estate® Broad Total Return was standardised at 1000 points. As of today the index represents more than 4% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss All Share Index Total Return covers 100% of that market.

## Index Performance



## Annual Index Return<sup>1</sup>

Year	RE Broad	All Share
2021	-2.09%	24.85%
2020	5.53%	3.86%
2019	25.15%	30.41%
2018	-4.45%	-8.49%
2017	7.59%	19.89%
2016	8.17%	-1.77%
2015	5.65%	2.80%
2014	14.65%	13.08%

## Risk and Return Profile

	YTD	3 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	7 Yrs <sup>1</sup>	15 Yrs <sup>1</sup>
<b>Return</b>						
RE Broad	-0.53%	-0.53%	12.22%	8.37%	7.75%	-
All Share	5.71%	5.71%	26.16%	11.44%	8.14%	5.65%
<b>Volatility</b>						
RE Broad	0.56%	0.56%	0.68%	0.40%	0.23%	-
All Share	0.69%	0.69%	0.93%	0.59%	0.36%	0.28%
<b>Tracking Err.</b>						
RE Broad <sup>2</sup>	0.68%	0.68%	13.90%	15.17%	14.39%	-

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

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
RE Broad	02/24/2020	03/17/2020	2,620	2,103	-19.76%
All Share	05/11/2011	08/10/2011	5,996	4,358	-27.31%

## Dividend Yield & Turnover

	RE Broad	All Share
<b>Div. Yield</b>		
2021	0.62%	1.12%
2020	3.05%	3.19%
2019	3.00%	3.10%
2018	3.14%	3.21%
2017	2.93%	3.10%
2016	3.19%	3.42%
2015	3.15%	2.94%
<b>Turnover</b>		
2021	6.62%	1.08%
2020	7.22%	6.78%
2019	7.58%	7.66%
2018	8.40%	6.25%
2017	9.70%	10.69%
2016	8.50%	6.05%
2015	9.86%	6.44%

All data retrieved as of 03/30/2021

## Index Characteristics

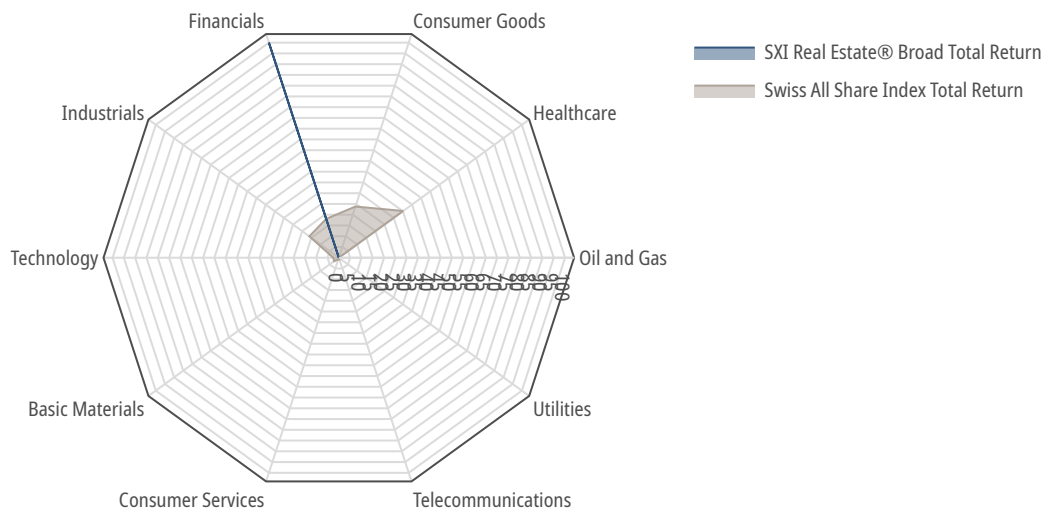
	RE Broad	All Share
Historical Data Since	12/28/2007	01/04/1999
Launch Date	12/28/2007	07/01/1998
Calculation Interval	3 minutes	3 minutes
No of Components	53	229
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	76,136.26	1,512,624.82
Largest Mcap	9,763.65	273,695.0
Smallest Mcap	44.63	0.28
Average Mcap	1,436.53	6,605.35
Median Mcap	826.24	524.4

<sup>3</sup> Market capitalization free-float adjusted

## Top 10 SXI Real Estate® Broad Total Return Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
UBS SWISS SIMA	9,763.65	13%
SWISS PRIME SITE N	6,465.08	8%
PSP N	4,972.08	7%
CS REF SIAT	3,723.62	5%
CS REF LIVING PLUS	3,649.48	5%
CS REF GREEN PROP	3,360.91	4%
UBS SWISS ANFOS	3,102.09	4%
ALLREAL N	2,652.69	3%
IMMOFONDS	1,905.01	3%
LA FONCIERE	1,877.93	2%
<b>Total</b>	<b>41,472.54</b>	<b>54%</b>

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>RE Broad</b>					
Total Return	SREAL	CH0049815738	.SREAL	SREAL	Yes
Price	SREALX	CH0049815746	.SREALX	SREALX	Yes
<b>All Share</b>					
Total Return	SSIRT	CH0009111011	.SSIR	SSIRT	No
Price	SSIP	CH0009110849	.SSIP	SSIP	No

## Index Methodology

The SXI Real Estate® 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

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#): [www.six-group.com/exchanges/disclaimer\\_en.html](http://www.six-group.com/exchanges/disclaimer_en.html)

**SIX**  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

**Business Support**  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

**Technical Support**  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)