



# SXI Real Estate<sup>®</sup> Indices

## Indicators for listed real estate companies

The SXI Real Estate indices accommodate the market's need for indicators that reflect the share price developments of real estate companies. These indicators are a part of the SXI Family, which highlights industries of particular significance within the overall Swiss economy.

The SXI Real Estate indices comprise a total of eight indicators. Among them are also indices which SIX calculates through the inclusion of real estate company shares as well as the units of real estate funds.

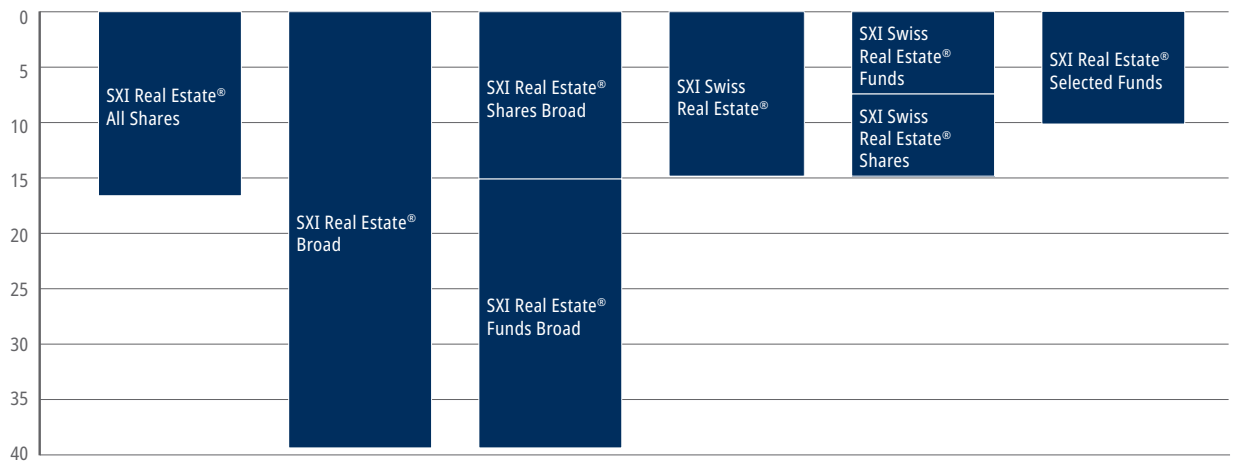
## Transparent criteria

The SXI Real Estate<sup>®</sup> Broad comprises all real estate companies that are listed in the regulatory standard for such companies and have at least 75% of the assets in Switzerland, as well as all SIX-listed real estate investment funds, that have at least 75% of their assets invested in Switzerland. As is the case with the SMI, SLI und SPI, changes to the given index's composition are made once a year at the ordinary review date in September.

In addition, there are the subindices SXI Swiss Real Estate<sup>®</sup> Shares and SXI Swiss Real Estate<sup>®</sup> Funds corresponding to the asset classes and the respective blue-chip indices with a fixed number of components.

## SXI Real Estate<sup>®</sup> index structure

Number of shares/funds



### SXI Real Estate® Broad (TR)

	YTD	1 year back	3 years back	5 years back
<b>Return</b>				
SXI Real Estate® Broad	7.57%	7.57%	22.94%	35.43%
SXI Real Estate® Broad Shares	10.11%	10.11%	34.79%	42.64%
SXI Real Estate® Broad Funds	6.60%	6.60%	18.65%	32.66%

#### Volatility

SXI Real Estate® Broad	7.02%	7.02%	8.42%	7.32%
SXI Real Estate® Broad Shares	7.74%	7.74%	10.87%	9.68%
SXI Real Estate® Broad Funds	7.47%	7.47%	8.35%	7.36%

#### Sharpe Ratio

SXI Real Estate® Broad	0.74	0.74	0.86	0.73
SXI Real Estate® Broad Shares	0.77	0.77	0.83	0.66
SXI Real Estate® Broad Funds	0.50	0.50	0.64	0.57

#### Dividend yield

SXI Real Estate® Broad	2.93%	2.93%	3.09%	3.25%
SXI Real Estate® Broad Shares	3.84%	3.84%	3.99%	4.16%
SXI Real Estate® Broad Funds	2.58%	2.58%	2.75%	2.89%



- SIX Real Estate® Broad (TR)
- SIX Real Estate® Broad Shares(TR)
- SIX Real Estate® Broad Funds (TR)

### SXI Swiss Real Estate® (TR)

	YTD	1 year back	3 years back	5 years back
<b>Return</b>				
SXI Swiss Real Estate®	7.57%	7.57%	22.94%	35.43%
SXI Swiss Real Estate® Shares	10.11%	10.11%	34.79%	42.64%
SXI Swiss Real Estate® Funds	6.60%	6.60%	18.65%	32.66%

#### Volatility

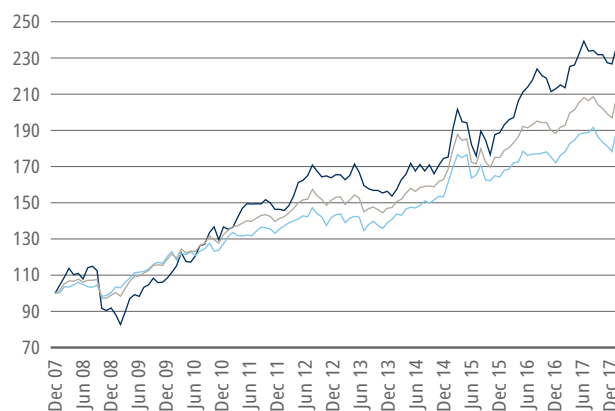
SXI Swiss Real Estate®	8.23%	8.23%	11.72%	10.41%
SXI Swiss Real Estate® Shares	8.13%	8.13%	9.21%	8.18%
SXI Swiss Real Estate® Funds	7.54%	7.54%	9.26%	8.06%

#### Sharpe Ratio

SXI Swiss Real Estate®	0.80	0.80	0.82	0.69
SXI Swiss Real Estate® Shares	0.64	0.64	0.75	0.61
SXI Swiss Real Estate® Funds	0.57	0.57	0.57	0.51

#### Dividend yield

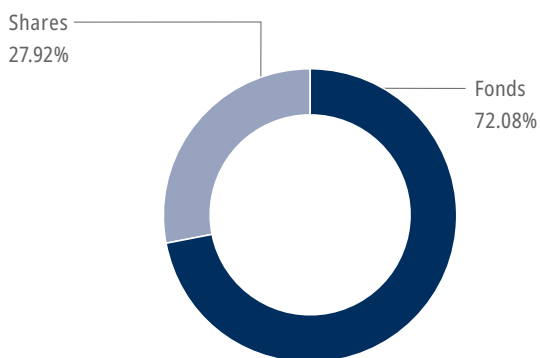
SXI Swiss Real Estate®	4.04%	4.04%	4.15%	4.32%
SXI Swiss Real Estate® Shares	2.80%	2.80%	2.96%	3.09%
SXI Swiss Real Estate® Funds	3.21%	3.21%	3.37%	3.53%



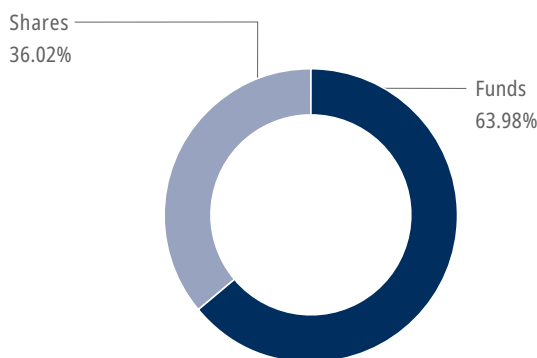
- SIX Swiss Real Estate® (TR)
- SIX Swiss Real Estate® Shares(TR)
- SIX Swiss Real Estate® Funds (TR)

## Basket compositions and weightings

### SXI Real Estate® Broad



### SXI Swiss Real Estate®



	SXI Real Estate® Broad	SXI Real Estate® Broad Shares	SXI Real Estate® Broad Fonds	SXI Swiss Real Estate®	SXI Swiss Real Estate® Shares	SXI Swiss Real Estate® Fonds
<b>Shares</b>						
SWISS PRIME SITE N	10.74%	38.46%		15.70%	43.57%	
PSP N	6.21%	22.23%		9.07%	25.19%	
ALLREAL N	3.92%	14.03%		5.73%	15.89%	
MOBIMO N	2.71%	9.72%		3.97%	11.01%	
INTERSHOP N	1.07%	3.82%		1.56%	4.33%	
ZUG ESTATES HOLDING AG	0.77%	2.74%				
HIAG IMMOBILIEN N	0.57%	2.03%				
PLAZZA N	0.48%	1.71%				
WARTECK N	0.44%	1.58%				
SWISS FIN&PROP INV N	0.43%	1.55%				
BFW LIEGENSCHAFTEN N	0.30%	1.08%				
INVESTIS N	0.29%	1.05%				
<b>Funds</b>						
UBS SWISS SIMA	13.00%		18.03%	19.00%		29.70%
CS REF SIAT	5.22%		7.24%	7.63%		11.92%
CS REF LIVING PLUS	4.92%		6.83%	7.19%		11.25%
CS REF GREEN PROP	4.11%		5.71%	6.01%		9.40%
UBS SWISS ANFOS	3.93%		5.45%	5.74%		8.98%
CS REF INTERSWISS	2.83%		3.93%	4.14%		6.47%
UBS SW SWISSREAL	2.74%		3.80%	4.01%		6.26%
SWISSCANTO IFCA	2.44%		3.38%	3.56%		5.57%
IMMOFONDS	2.38%		3.30%	3.48%		5.44%
LA FONCIERE	2.23%		3.10%			
FIR	2.21%		3.07%			
SCHRODER IMMOPLUS	2.19%		3.04%	3.21%		5.01%
UBS FONCIPARS	2.14%		2.97%			
SOLVL 61 PRT	2.04%		2.83%			
Rothschild RE Swiss	1.81%		2.51%			
Immo Helvetic	1.61%		2.24%			
REALSTONE	1.51%		2.09%			
BONHOTE IMMOBILIER	1.49%		2.07%			
PROCIMMO	1.42%		1.96%			
SWISSINVEST REAL	1.41%		1.95%			
CS REF HOSPITALITY	1.37%		1.90%			
REALSTONE DEV	1.17%		1.62%			
SF Sustainable Property	1.14%		1.59%			
PATRIMONIUM CH RE	1.09%		1.52%			
SF Retail Properties Fund	1.01%		1.40%			
UBS DIRECT RES	0.95%		1.32%			
SWC(CH) RE SwCom	0.82%		1.13%			
Polymen Fonds	0.63%		0.88%			
UBS (CH) Property Fund	0.62%		0.87%			
VALRES Fund Management	0.58%		0.81%			
SFC	0.43%		0.60%			
RESIDENTIA	0.36%		0.50%			
STREETBOX REAL ESTATE FUND	0.26%		0.36%			
<b>Total</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>

## Quick facts

	SXI Real Estate® Broad	SXI Real Estate® Broad Shares	SXI Real Estate® Broad Funds	SXI Swiss Real Estate®	SXI Swiss Real Estate® Shares	SXI Swiss Real Estate® Funds
ISIN	CH0049815738	CH0042660313	CH0009947406	CH0049815761	CH0049815795	CH0049815829
Symbol	SREAL	REAL	SWIIT	CHRE	CHRES	CHREF
Criteria for addition	- Minimum free-float: 20%	- Minimum free-float: 20%	- Minimum of 75% of its assets invested in Switzerland	- Minimum free-float: 20% - Shares: Minimum of 75% of its assets invested in Switzerland - Funds: Minimum of 75% of its real estate assets invested in Switzerland - Top 5 Shares and Top 10 Funds according to the selection list	- Minimum free-float: 20% - Minimum of 75% of its assets invested in Switzerland - Top 5 according to the selection list	- Minimum of 75% of its real estate assets invested in Switzerland - Top 10 according to the selection list
Baseline Value	28.12.2007: 1,000 Points	30.12.2005: 1,000 Points	01.01.1995: 100 Points	28.12.2007: 1,000 Points	30.12.2005: 1,000 Points	28.12.2007: 1,000 Points
Launch	01.12.2009	30.12.2005	01.01.1995	01.12.2009	01.12.2009	01.12.2009
No. of shares/funds	45	12	33	15 (fix)	5 (fix)	10 (fix)
Full market cap. (billion CHF)	62.70	19.51	43.19 (free-float 100%)	42.12	15.90	26.22 (free-float 100%)
Free-float market cap. (billion CHF)	59.92	16.73	43.19 (free-float 100%)	40.99	14.76	26.22 (free-float 100%)
Method of calculation	Laspeyres free-float; capital-weighted					
Publication	Every 3 minutes					
Investment universe	The Real Estate sector contains shares with a primary listing in accordance with the regulatory standard for real estate companies, as well as real estate funds with a primary listing on SIX.					
Adjustment number of shares/funds and free-float	Third Friday in March, June, September and December (after closing)					
Indexbasket-review	Annually on the third Friday of September					

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All used data are on a yearly basis as of 29.12.2017. Source: SIX Swiss Exchange Ltd

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