

Euronext[®] Reitsmarket Global Balanced

Objective

The Euronext Reitsmarket Global Balanced is an equal weighted index designed to track real estate securities worldwide through the performance of a “risk-optimized” multifactor based portfolio of 40 global real estate securities. The weights of the constituents are reset to equal weight at the monthly rebalances. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to have a minimum average daily traded turnover of USD 5Mio over a period of 6 months (directly preceding each review) to ensure that the index is investable.

Transparency

The index rules, that are available on our website, are overseen by Rego partners that acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

September-2020

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	13,55
Median	4,82
Largest	91,44
Smallest	1,09

Component Weights	(%)
Largest	2,88
Smallest	2,11
Top ten	27,36

Performance others

Euronext Reitsmarket Global Balanced NR	(%)
Q3 2020	-0,50%
YTD	-21,72%
2019	29,62%
2018	-2,42%
2017	5,93%

Performance	(%)
Q3 2020	-1,14%
YTD	-23,50%
2019	25,87%
2018	-5,55%
2017	2,43%

Annualized	(%)
2 Year	-4,80%
3 Years	-2,16%
5 Years	0,47%
Since Base Date 04-Jan-2006	2,25%

Euronext Reitsmarket Global Balanced Decrement	(%)
Q3 2020	-1,69%
YTD	-24,47%
2019	23,61%
2018	-6,97%
2017	1,03%

Fundamentals	
P/E Incl. Neg LTM	-
P/E Incl. Neg FY1	159,14
P/E excl. Neg LTM	30,71
P/E excl. Neg FY1	159,14
Price/Book	3,53
Price/Sales	9,94
Price/Cash Flow	14,14
Dividend Yield (%)	3,38%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	13,26

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Index Facts

Categories

Weighting

Component Number

Review Frequency

Facts

Equal weighting

40

Monthly after the close of the last trading day. Effective after the 3rd trading day

Calculation and Distribution

Decrement Return Index; Price and Net Return Index versions are available. Published daily after close

Isin code / Base Value / Base Date

EN Reitsmarket Global Balanced DECR (NL0012645253) 1,000 as of 4 Januari 2006

Euronext Reitsmarket Global Balanced NR (NL0012645246) 1,000 as of 4 Januari 2006

Euronext Reitsmarket Global Balanced (NL0012645238) 1,000 as of 4 Januari 2006

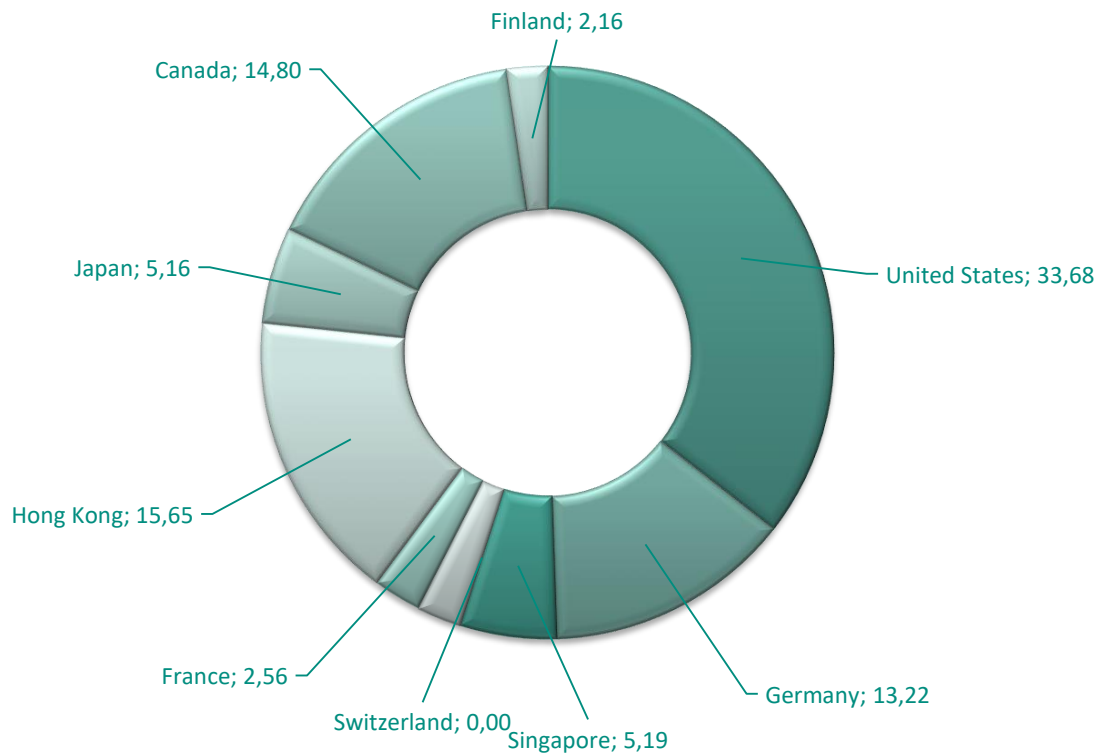
Date Introduced

The Euronext Reitsmarkets Index series was introduced on 5 October 2017

Settlement Procedure

N.A.

Country Allocation



Euronext[®] Reitsmarket Global Balanced

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
TAG IMMOBILIEN AG	TEGG	DE	Real Estate Holding and Development	2,88
NOMURA REAL ESTATE	3231	JP	Real Estate Holding and Development	2,86
SWIRE PROPERTIES LTD	1972	HK	Real Estate Holding and Development	2,86
PUBLIC STORAGE	PSA	US	Storage REITs	2,80
SUNTEC REIT	SUNT	SG	Office REITs	2,73
LIFE STORAGE INC	LSI	US	Storage REITs	2,69
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2,64
COFINIMMO	COFB	BE	Office REITs	2,64
LINK REIT	823	HK	Retail REITs	2,63
SUN HUNG KAI PROPERT	16	HK	Real Estate Holding and Development	2,61
EXTRA SPACE STORAGE	EXR	US	Other Specialty REITs	2,60
NORTHVIEW APARTMENT	NVU	CA	Residential REITs	2,59
HANG LUNG PROPERTIES	101	HK	Real Estate Holding and Development	2,59
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Development	2,58
SBA COMMUNICATIONS	SBAC	US	Infrastructure REITs	2,57
LEG IMMOBILIEN AG	LEGN	DE	Real Estate Holding and Development	2,56
GECINA	GFC	FR	Office REITs	2,56
GRAND CITY PROPERTIE	GYC	DE	Real Estate Holding and Development	2,54
MERLIN PROPERTIES	MRL	ES	Diversified REITs	2,54
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	2,54
KILLAM APARTM. REIT	KMP	CA	Residential REITs	2,51
CROWN CASTLE INTL	CCI	US	Infrastructure REITs	2,51
GRANITE REIT	GRTU	CA	Industrial REITs	2,50
NEW WORLD DEVELOPM.	17	HK	Real Estate Holding and Development	2,49
HENDERSON LAND DEVEL	12	HK	Real Estate Holding and Development	2,47
KEPPEL DC REIT	KEPE	SG	Other Specialty REITs	2,46
CAMDEN PROPERTY TR	CPT	US	Residential REITs	2,46
EQUINIX INC	EQIX	US	Other Specialty REITs	2,43
CAN APARTM PROP REIT	CARU	CA	Residential REITs	2,41
PRIMARY HEALTH PROPE	PHP	GB	Health Care REITs	2,39
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	2,32
CORESITE REALTY CORP	COR	US	Other Specialty REITs	2,31
EASTERLY GOVT PROP	DEA	US	Office REITs	2,30
LASALLE LOGIPORT	3466	JP	Other Specialty REITs	2,30
ALEXANDRIA RE EQ	ARE	US	Office REITs	2,26
ALLIED PROPERTIES	AP	CA	Office REITs	2,25
QTS REALTY TRUST	QTS	US	Infrastructure REITs	2,20
KOJAMO OYJ	KOJAM	FI	Real Estate Holding and Development	2,16
EQUITY COMMONWEALTH	EQC	US	Office REITs	2,12
CYRUSONE INC	CONE	US	Other Specialty REITs	2,11