

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

Dec-20

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap		Q4 2020	0,48%	P/E Incl. Neg LTM	-
Free float	weighted		YTD	-23,14%	P/E Incl. Neg FY1	14,11
			2019	25,87%	P/E excl. Neg LTM	25,06
			2018	-5,55%	P/E excl. Neg FY1	41,81
			2017	2,43%	Price/Book	4,04
					Price/Sales	11,03
					Price/Cash Flow	15,91
					Dividend Yield (%)	3,11%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		13,35	2 Year	-1,64%	Sharpe Ratio 1 Year	not calc.
Median		5,96	3 Years	-2,96%	Volatility 30 Day	8,35
Largest		81,49	5 Years	-0,31%		
Smallest		1,08	Since Base Date 04-Jan-2006	2,24%		
Component Weights		(%)				
Largest		2,66				
Smallest		2,24				
Top ten		26,31				

Performance others

Euronext Reitsmarket Global Balanced NR		(%)	Euronext Reitsmarket Global Balanced Decrement		(%)
Q4 2020		1,11%	Q4 2020		-0,09%
YTD		-20,85%	YTD		-24,54%
2019		29,62%	2019		23,61%
2018		-2,42%	2018		-6,97%
2017		5,93%	2017		1,03%

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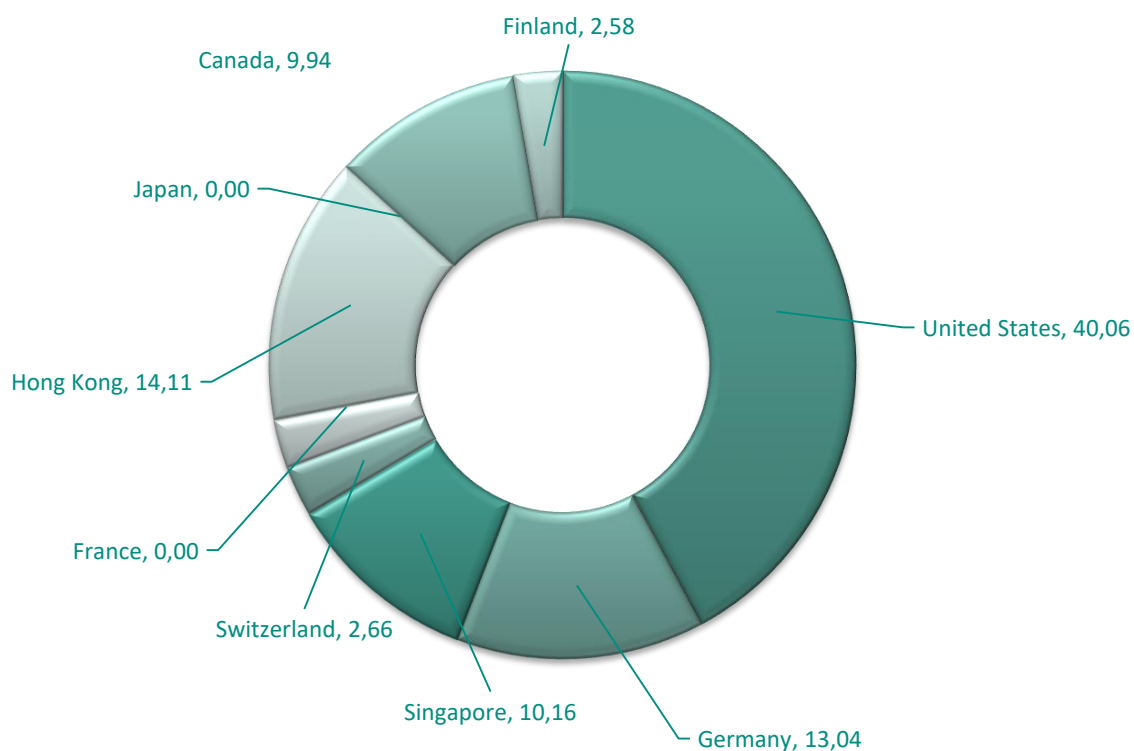
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Index Facts

Categories	Facts
Weighting	Equal weighting
Component Number	40
Review Frequency	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 January 2006 Euronext Reitsmarket Global Balanced NR (NL0012645246) 1,000 as of 4 January 2006 Euronext Reitsmarket Global Balanced (NL0012645238) 1,000 as of 4 January 2006
Date Introduced	The Euronext Reitmarkets Index series was introduced on 5 October 2017
Settlement Procedure	N.A.

Country Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PSP SWISS PROPERTY	PSPN	CH	Real Estate Holding and Development	2,66
AMERICOLD REALTY TR.	COLD	US	Other Specialty REITs	2,66
ALEXANDRIA RE EQ	ARE	US	Office REITs	2,65
LIFE STORAGE INC	LSI	US	Storage REITs	2,65
LEG IMMOBILIEN AG	LEGN	DE	Real Estate Holding and Development	2,65
GRAND CITY PROPETIE	GYC	DE	Real Estate Holding and Development	2,64
KEPPEL REIT	KASA	SG	Office REITs	2,63
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2,59
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate Holding and Development	2,59
CAPITALAND LTD	CATL	SG	Real Estate Holding and Development	2,59
TRICON RESIDENTIAL	TCN	CA	Real Estate Holding and Development	2,59
KOJAMO OYJ	KOJAM	FI	Real Estate Holding and Development	2,58
TAG IMMOBILIEN AG	TEGG	DE	Real Estate Holding and Development	2,57
DUKE REALTY CORP	DRE	US	Industrial REITs	2,56
EASTERLY GOVT PROP	DEA	US	Office REITs	2,55
QTS REALTY TRUST	QTS	US	Infrastructure REITs	2,54
TRITAX BIG BOX REIT	BBOXT	GB	Other Specialty REITs	2,53
LINK REIT	0823	HK	Retail REITs	2,53
GRANITE REIT	GRTU	CA	Industrial REITs	2,52
EQUITY COMMONWEALTH	EQC	US	Office REITs	2,51
PUBLIC STORAGE	PSA	US	Storage REITs	2,51
EXTRA SPACE STORAGE	EXR	US	Other Specialty REITs	2,50
MGM GROWTH PROPTS	MGP	US	Diversified REITs	2,49
EQUINIX INC	EQIX	US	Other Specialty REITs	2,49
WDP	WDP	BE	Industrial REITs	2,48
ASCENDAS REIT	AEMN	SG	Office REITs	2,48
KEPPEL DC REIT	KEPE	SG	Other Specialty REITs	2,47
CAMDEN PROPERTY TR	CPT	US	Residential REITs	2,46
CORESITE REALTY CORP	COR	US	Other Specialty REITs	2,43
CHOICE PROPET. REIT	CHP	CA	Retail REITs	2,43
COFINIMMO	COFB	BE	Office REITs	2,43
KERRY PROPERTIES LTC	0683	HK	Real Estate Holding and Development	2,41
KILLAM APARTM. REIT	KMP	CA	Residential REITs	2,41
SBA COMMUNICATIONS	SBAC	US	Infrastructure REITs	2,39
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	2,36
SUN HUNG KAI PROPERT	0016	HK	Real Estate Holding and Development	2,35
SWIRE PROPERTIES LTD	1972	HK	Real Estate Holding and Development	2,32
CROWN CASTLE INTL	CCI	US	Infrastructure REITs	2,31
HENDERSON LAND DEVEL	0012	HK	Real Estate Holding and Development	2,27
NEW WORLD DEVELOPM.	0017	HK	Real Estate Holding and Development	2,24