

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

Statistics

Jun-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full		not mkt cap weighted	Q2 2021	8.00%	P/E Incl. Neg LTM	31.64
Free float			YTD	15.18%	P/E Incl. Neg FY1	30.18
			2020	-23.14%	P/E excl. Neg LTM	32.29
			2019	25.87%	P/E excl. Neg FY1	30.18
			2018	-5.55%	Price/Book	10.80
					Price/Sales	11.89
Components (full)		EUR Bil	Annualized	(%)	Price/Cash Flow	18.01
Average		11.1	2 Year	-1.92%	Dividend Yield (%)	3.01%
Median		3.9	3 Years	1.75%		
Largest		103.6	5 Years	1.11%	Risk	
Smallest		1.30	Since Base Date 04-Jan-2006	3.11%	Sharpe Ratio 1 Year	not calc.
					Volatility 30 Day	5.94
Component Weights		(%)				
Largest		17.01				
Smallest		0.57				
Top ten		26.38				

Performance others

Euronext Reitsmarket Global Balanced NR		(%)	Euronext Reitsmarket Global Balanced Decrement		(%)
Q2 2021		9.10%	Q2 2021		7.81%
YTD		16.90%	YTD		14.18%
2020		-20.85%	2020		-24.54%
2019		29.62%	2019		23.61%
2018		-2.42%	2018		-6.97%

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Index Facts

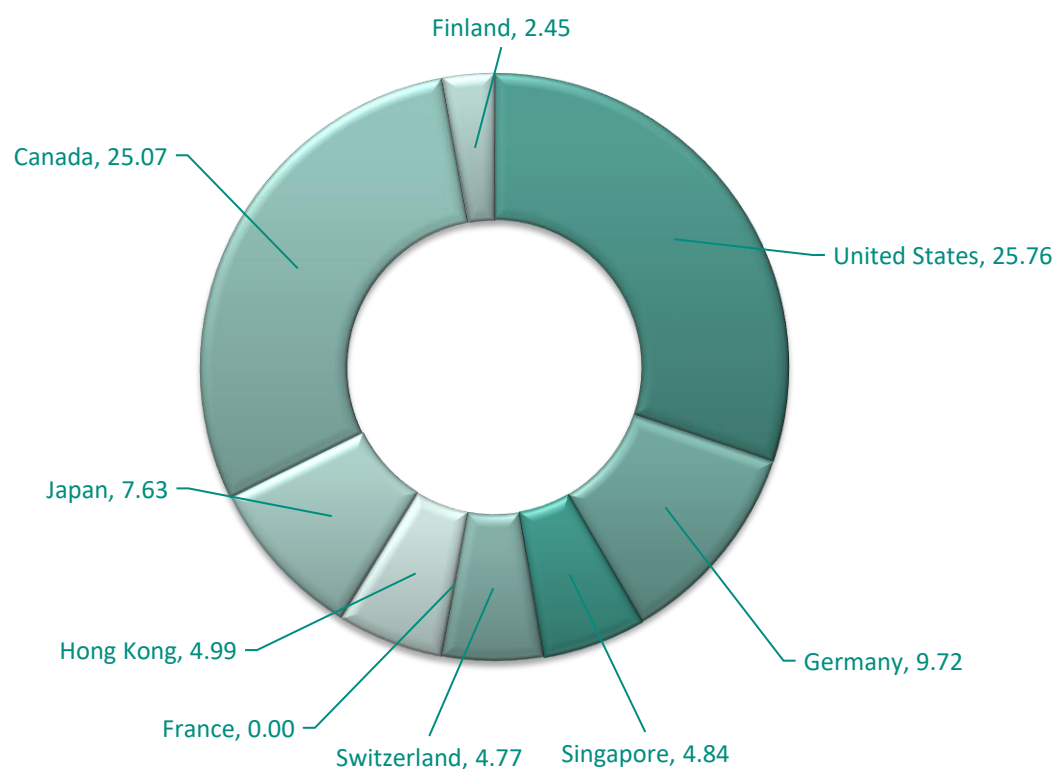
Categories

Weighting
Component Number
Review Frequency
Calculation and Distribution
Isin code / Base Value / Base Date

Facts

Equal weighting
40
Monthly after the close of the last trading day. Effective after the 3rd trading day
Decrement Return Index; Price and Net Return Index versions are available.
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
The Euronext Reitmarkets Index series was introduced on 5 October 2017
N.A.

Country Allocation



Euronext[®] Reitsmarket Global Balanced

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RUENTEX DEVELOPMENT	9945	TW	Real Estate Holding and Development	2.62
DAIWA SECURITIES	8986	JP	Residential REITs	2.61
AEON REIT	3292	JP	Retail REITs	2.58
NIPPON ACCOMMODA	3226	JP	Residential REITs	2.44
HIGHWEALTH CONSTRUCT	2542	TW	Real Estate Holding and Development	2.52
SWIRE PROPERTIES LTD	1972	HK	Real Estate Holding and Development	2.48
KERRY PROPERTIES LTC	683	HK	Real Estate Holding and Development	2.51
WAYPOINT REIT	WPR	AU	Retail REITs	2.40
WDP	WDP	BE	Industrial REITs	2.45
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	2.53
TAG IMMOBILIEN AG	TEGG	DE	Real Estate Holding and Development	2.46
TRICON RESIDENTIAL	TCN	CA	Real Estate Holding and Development	2.63
SUNTEC REIT	SUNT	SG	Office REITs	2.44
SMARTCENTRES REIT	SRUU	CA	Retail REITs	2.40
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	2.38
SUMMIT INDUSTRIAL	SMU	CA	Industrial REITs	2.65
PSP SWISS PROPERTY	PSPN	CH	Real Estate Holding and Development	2.39
PUBLIC STORAGE	PSA	US	Storage REITs	2.61
NORTHWEST HEALTHCARE	NWHU	CA	Health Care REITs	2.36
MGM GROWTH PROPTS	MGP	US	Diversified REITs	2.50
LIFE STORAGE INC	LSI	US	Storage REITs	2.65
LEG IMMOBILIEN SE	LEGN	DE	Real Estate Holding and Development	2.41
KOJAMO OYJ	KOJAM	FI	Real Estate Holding and Development	2.45
KILLAM APARTM. REIT	KMP	CA	Residential REITs	2.54
INTERRENT REIT	IIP	CA	Residential REITs	2.59
HONGKONG LAND HLDS	HKLD	SG	Real Estate Holding and Development	2.40
GRAND CITY PROPRTIE	GYC	DE	Real Estate Holding and Development	2.32
GRANITE REIT	GRTU	CA	Industrial REITs	2.42
EXTRA SPACE STORAGE	EXR	US	Other Specialty REITs	2.68
ENTRA	ENTRA	NO	Real Estate Holding and Development	2.40
DUKE REALTY CORP	DRE	US	Industrial REITs	2.50
DREAMIndustr. REIT	DIRU	CA	Industrial REITs	2.64
EASTERLY GOVT PROP	DEA	US	Office REITs	2.49
CORESITREALTY CORP	COR	US	Other Specialty REITs	2.72
COFINIMMO	COFB	BE	Office REITs	2.37
CHOICE PROPRT. REIT	CHP	CA	Retail REITs	2.34
CROWN CASTLE INTL	CCI	US	Infrastructure REITs	2.52
CAN APARTM PROP REIT	CARU	CA	Residential REITs	2.51
ALEXANDRIA RE EQ	ARE	US	Office REITs	2.50
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	2.59