

# Euronext<sup>®</sup> Reitsmarket Global Conviction

## Objective

The Euronext Reitsmarket Global Conviction is an equal weighted index designed to track real estate securities worldwide through the performance of a “risk-optimized” multifactor based portfolio of 30 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	7,41
Median	2,88
Largest	91,44
Smallest	0,85

Component Weights	(%)
Largest	3,9
Smallest	2,62
Top ten	35,92

## Performance other versions

Euronext Reitsmarket Global Conviction NR	(%)
Q3 2020	-3,01%
YTD	-19,36%
2019	33,18%
2018	-3,71%
2017	1,39%

Performance	(%)
Q3 2020	-4,17%
YTD	-21,73%
2019	29,08%
2018	-7,07%
2017	-2,32%

Annualized	(%)
2 Year	-2,78%
3 Years	-1,37%
5 Years	1,03%
Since Base Date 04-Jan-2006	3,09%

Euronext Reitsmarket Global Conviction Decrement	(%)
Q3 2020	-4,17%
YTD	-22,19%
2019	27,01%
2018	-8,21%
2017	-3,29%

Fundamentals	
P/E Incl. Neg LTM	18,87
P/E Incl. Neg FY1	36,81
P/E excl. Neg LTM	18,90
P/E excl. Neg FY1	36,81
Price/Book	3,33
Price/Sales	9,70
Price/Cash Flow	9,24
Dividend Yield (%)	4,13%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	13,80

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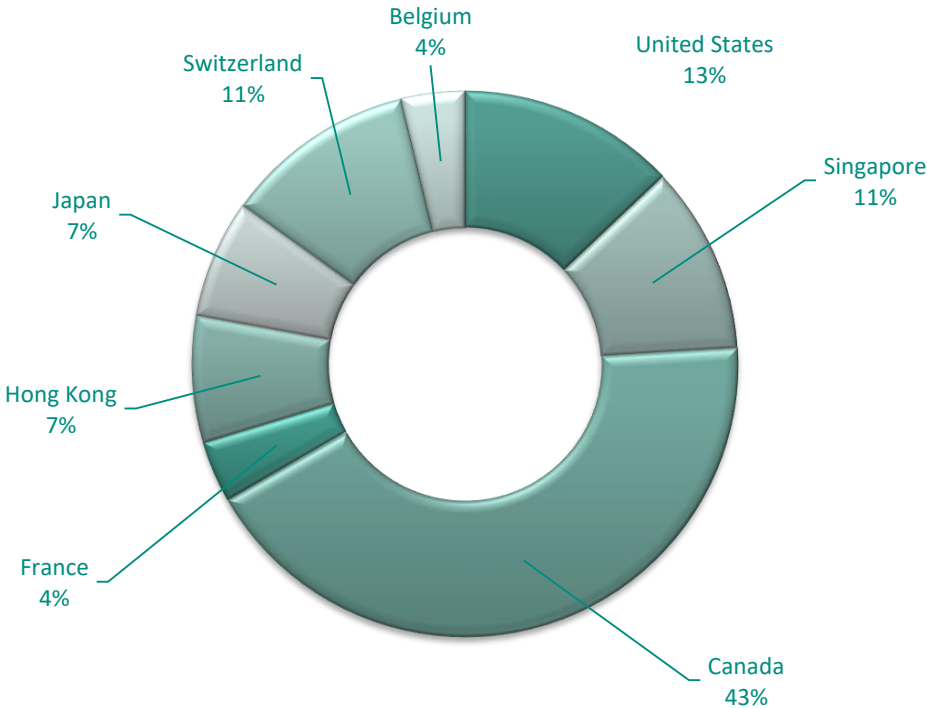
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## Index Facts

Categories	Facts
Weighting	Equal weighting
Component Number	30
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 Conviction DECR (NL0012645220) 1,000 as of 4 Januari 2006 Euronext Reitsmarket Global Conviction N (NL0012645212) 1,000 as of 4 Januari 2006 Euronext Reitsmarket Global Conviction (NL0012645204) 1,000 as of 4 Januari 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 (%)
TRICON RESIDENTIAL	TCN	CA	Real Estate Holding and Development	3,90
SUNTEC REIT	SUNT	SG	Office REITs	3,67
PSP SWISS PROPERTY	PSPN	CH	Real Estate Holding and Development	3,66
ALLREAL HOLDING	ALLN	CH	Real Estate Holding and Development	3,66
COFINIMMO	COFB	BE	Office REITs	3,55
LINK REIT	823	HK	Retail REITs	3,54
SUN HUNG KAI PROPERT	16	HK	Real Estate Holding and Development	3,52
DREAMIndustr. REIT	DIRU	CA	Industrial REITs	3,48
NORTHVIEW APARTMENT	NVU	CA	Residential REITs	3,48
CAPITALAND COMM TR	CACT	SG	Office REITs	3,46
GECINA	GFC	FR	Office REITs	3,45
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3,42
KILLAM APARTM. REIT	KMP	CA	Residential REITs	3,38
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	3,36
GRANITE REIT	GRTU	CA	Industrial REITs	3,36
SMARTCENTRES REIT	SRUU	CA	Retail REITs	3,34
DAIWA HOUSE REIT INV	8984	JP	Residential REITs	3,32
KEPPEL DC REIT	KEPE	SG	Other Specialty REITs	3,31
NIPPON PROLOGIS REIT	3283	JP	Industrial REITs	3,30
CAN APARTM PROP REIT	CARU	CA	Residential REITs	3,24
FIRST CAPITAL REIT	FCR	CA	Diversified REITs	3,23
IMMOFINANZ AG	MFI	AT	Real Estate Holding and Development	3,23
RIOCAN REIT	REIU	CA	Retail REITs	3,18
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	3,13
COMINAR REIT	CUFU	CA	Diversified REITs	3,12
CORESITEREALTY CORP	COR	US	Other Specialty REITs	3,11
EASTERLY GOVT PROP	DEA	US	Office REITs	3,10
ALLIED PROPERTIES	AP	CA	Office REITs	3,03
EQUITY COMMONWEALTH	EQC	US	Office REITs	2,85
RUENTEX DEVELOPMENT	9945	ZZ	Real Estate Holding and Development	2,62