

Euronext[®] 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

Dec-20

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap weighted	Q4 2020		2,76%	P/E Incl. Neg LTM	23,89
Free float			YTD		-19,56%	P/E Incl. Neg FY1	21,66
			2019		29,08%	P/E excl. Neg LTM	23,90
			2018		-7,07%	P/E excl. Neg FY1	21,81
			2017		-2,32%	Price/Book	4,25
						Price/Sales	10,95
						Price/Cash Flow	13,81
						Dividend Yield (%)	3,50%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		9,59	2 Year		1,89%	Sharpe Ratio 1 Year	not calc.
Median		3,81	3 Years		-1,19%	Volatility 30 Day	8,46
Largest		81,49	5 Years		1,01%		
Smallest		0,95	Since Base Date 04-Jan-2006		3,22%		
Component Weights		(%)					
Largest		3,62					
Smallest		2,91					
Top ten		35,11					

Performance other versions

Euronext Reitsmarket Global Conviction NR		(%)	Euronext Reitsmarket Global Conviction Decrement		(%)
Q4 2020		3,56%	Q4 2020		2,33%
YTD		-16,49%	YTD		-20,38%
2019		33,18%	2019		27,01%
2018		-3,71%	2018		-8,21%
2017		1,39%	2017		-3,29%

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided “as is” without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

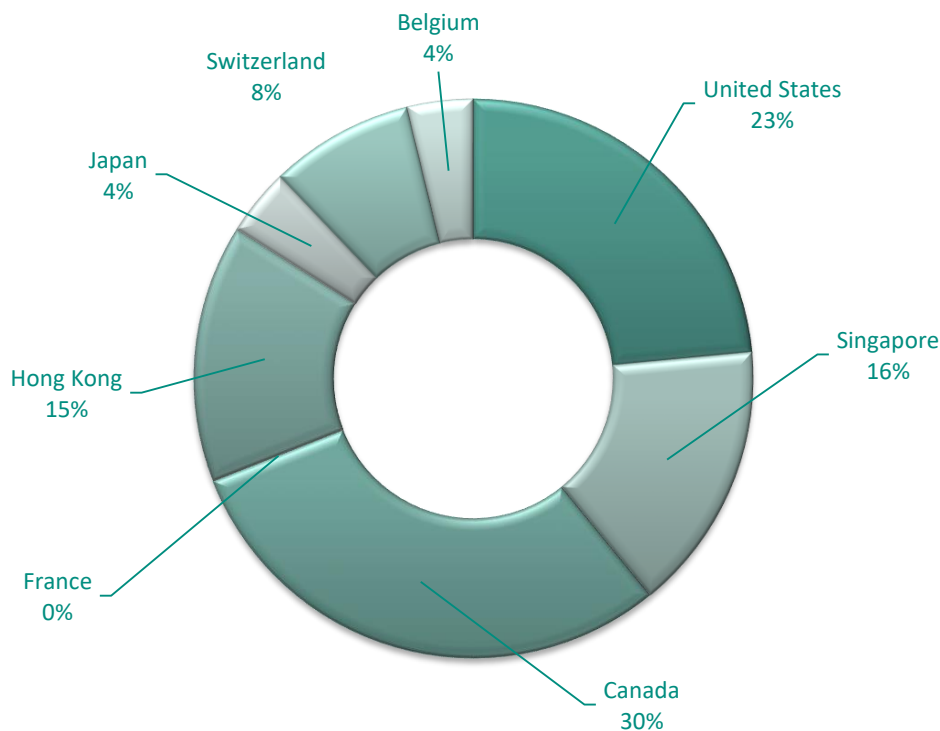
© 2016, Euronext N.V. - All rights reserved.

Euronext[®] Reitsmarket Global Conviction

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



Euronext[®] Reitsmarket Global Conviction

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PRIMARY HEALTH PROPE	PHP	GB	Health Care REITs	3,62
PSP SWISS PROPERTY	PSPN	CH	Real Estate Holding and Development	3,60
AMERICOLD REALTY TR.	COLD	US	Other Specialty REITs	3,59
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	3,58
CAPITALAND LTD	CATL	SG	Real Estate Holding and Development	3,49
TRICON RESIDENTIAL	TCN	CA	Real Estate Holding and Development	3,49
GOODMAN GROUP	GMG	AU	Diversified REITs	3,48
EASTERLY GOVT PROP	DEA	US	Office REITs	3,44
TRITAX BIG BOX REIT	BBOXT	GB	Other Specialty REITs	3,42
LINK REIT	0823	HK	Retail REITs	3,41
GRANITE REIT	GRTU	CA	Industrial REITs	3,40
EQUITY COMMONWEALTH	EQC	US	Office REITs	3,38
PUBLIC STORAGE	PSA	US	Storage REITs	3,38
DAIWA HOUSE REIT INV	8984	JP	Residential REITs	3,37
ASCENDAS REIT	AEMN	SG	Office REITs	3,34
KEPPEL DC REIT	KEPE	SG	Other Specialty REITs	3,33
CORESITE REALTY CORP	COR	US	Other Specialty REITs	3,28
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3,28
COFINIMMO	COFB	BE	Office REITs	3,28
MAPLETREE INDUSTRIAL	MAPI	SG	Industrial REITs	3,27
CAN APARTM PROP REIT	CARU	CA	Residential REITs	3,27
KERRY PROPERTIES LTC	0683	HK	Real Estate Holding and Development	3,25
KILLAM APARTM. REIT	KMP	CA	Residential REITs	3,25
RUENTEX DEVELOPMENT	9945	ZZ	Real Estate Holding and Development	3,24
RIOCAN REIT	REIU	CA	Retail REITs	3,19
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	3,19
SUN HUNG KAI PROPERT	0016	HK	Real Estate Holding and Development	3,17
HENDERSON LAND DEVEL	0012	HK	Real Estate Holding and Development	3,06
COMINAR REIT	CUFU	CA	Diversified REITs	3,04
FIRST CAPITAL REIT	FCR	CA	Diversified REITs	2,91