

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

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full			Q1 2021	9,27%	P/E Incl. Neg LTM	11,92
Free float	not mkt cap weighted		YTD	9,27%	P/E Incl. Neg FY1	13,28
			2020	-19,56%	P/E excl. Neg LTM	14,25
			2019	29,08%	P/E excl. Neg FY1	13,28
			2018	-7,07%	Price/Book	4,95
Components (full)	EUR Bil		Annualized	(%)	Price/Sales	10,63
Average	10,22		2 Year	-1,39%	Price/Cash Flow	11,24
Median	3,58		3 Years	4,27%	Dividend Yield (%)	3,67%
Largest	90,39		5 Years	2,13%		
Smallest	1,15		Since Base Date 04-Jan-2006	3,77%	Risk	
					Sharpe Ratio 1 Year	not calc.
Component Weights	(%)				Volatility 30 Day	8,68
Largest	3,8					
Smallest	3,07					
Top ten	35,15					

Performance other versions

Euronext Reitsmarket Global Conviction NR	(%)	Euronext Reitsmarket Global Conviction Decrement	(%)
Q1 2021	9,88%	Q1 2021	8,61%
YTD	9,88%	YTD	8,61%
2020	-16,49%	2020	-20,38%
2019	33,18%	2019	27,01%
2018	-3,71%	2018	-8,21%

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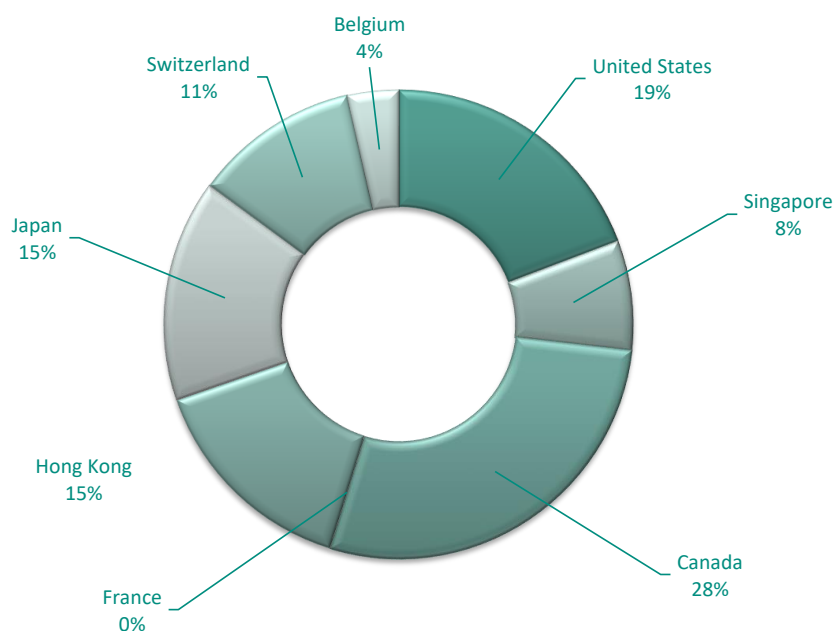
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Index Facts

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 January 2006 Euronext Reitsmarket Global Conviction N (NL0012645212) 1,000 as of 4 January 2006 Euronext Reitsmarket Global Conviction (NL0012645204) 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 (%)
RUENTEX DEVELOPMENT	9945	ZZ	Real Estate Holding and Development	3,80
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	3,63
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3,52
COMINAR REIT	CUFU	CA	Diversified REITs	3,50
CAN APARTM PROP REIT	CARU	CA	Residential REITs	3,49
GRANITE REIT	GRTU	CA	Industrial REITs	3,46
PUBLIC STORAGE	PSA	US	Storage REITs	3,46
NTT UD REIT INV CRP.	8956	JP	Office REITs	3,46
TRICON RESIDENTIAL	TCN	CA	Real Estate Holding and Development	3,43
KILLAM APARTM. REIT	KMP	CA	Residential REITs	3,41
RIOCAN REIT	REIU	CA	Retail REITs	3,39
HENDERSON LAND DEVEL	0012	HK	Real Estate Holding and Development	3,39
DAIWA HOUSE REIT INV	8984	JP	Residential REITs	3,36
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	3,35
PSP SWISS PROPERTY	PSPN	CH	Real Estate Holding and Development	3,35
MAPLETREE INDUSTRIAL	MAPI	SG	Industrial REITs	3,34
MORI HILLS REIT	3234	JP	Office REITs	3,29
KERRY PROPERTIES LTC	0683	HK	Real Estate Holding and Development	3,29
ALLREAL HOLDING	ALLN	CH	Real Estate Holding and Development	3,26
EQUITY COMMONWEALTH	EQC	US	Office REITs	3,23
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	3,23
CORESITE REALTY CORP	COR	US	Other Specialty REITs	3,23
TRITAX BIG BOX REIT	BBOXT	GB	Other Specialty REITs	3,23
KEPPEL DC REIT	KEPE	SG	Other Specialty REITs	3,21
AEON REIT	3292	JP	Retail REITs	3,18
LINK REIT	0823	HK	Retail REITs	3,17
SUN HUNG KAI PROPERT	0016	HK	Real Estate Holding and Development	3,09
EASTERLY GOVT PROP	DEA	US	Office REITs	3,09
HIGHWEALTH CONSTRUCT	2542	ZZ	Real Estate Holding and Development	3,08
COFINIMMO	COFB	BE	Office REITs	3,07