

# 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

Jun-21

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	11.2
Median	3.9
Largest	103.6
Smallest	1.49

Component Weights	(%)
Largest	22.17
Smallest	0.74
Top ten	34.91

Performance	(%)
Q2 2021	4.84%
YTD	14.55%
2020	-19.56%
2019	29.08%
2018	-7.07%

Annualized	(%)
2 Year	1.09%
3 Years	3.85%
5 Years	1.48%
Since Base Date 04-Jan-2006	4.03%

Fundamentals	
P/E Incl. Neg LTM	31.38
P/E Incl. Neg FY1	20.61
P/E excl. Neg LTM	32.18
P/E excl. Neg FY1	20.61
Price/Book	12.07
Price/Sales	11.74
Price/Cash Flow	17.49
Dividend Yield (%)	3.03%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	5.47

## Performance other versions

Euronext Reitsmarket Global Conviction NR	(%)
Q2 2021	6.07%
YTD	16.55%
2020	-16.49%
2019	33.18%
2018	-3.71%

Euronext Reitsmarket Global Conviction Decrement	(%)
Q2 2021	4.82%
YTD	13.84%
2020	-20.38%
2019	27.01%
2018	-8.21%

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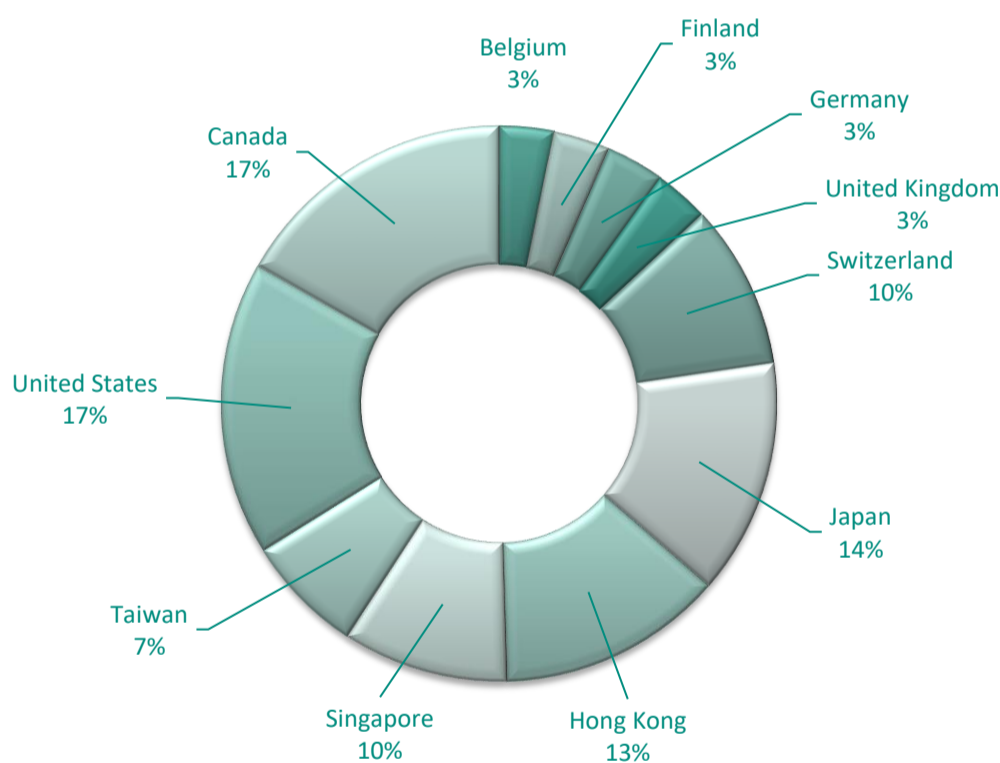
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## Index Facts

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



## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
RUENTEX DEVELOPMENT	9945	TW	Real Estate Holding and Development	3.52
DAIWA HOUSE REIT INV	8984	JP	Residential REITs	3.48
NTT UD REIT INV CRP.	8956	JP	Office REITs	3.32
AEON REIT	3292	JP	Retail REITs	3.47
MORI HILLS REIT	3234	JP	Office REITs	3.43
HIGHWEALTH CONSTRUCT	2542	TW	Real Estate Holding and Development	3.39
LINK REIT	823	HK	Retail REITs	3.35
KERRY PROPERTIES LTC	683	HK	Real Estate Holding and Development	3.37
SUN HUNG KAI PROPERT	16	HK	Real Estate Holding and Development	3.20
HENDERSON LAND DEVEL	12	HK	Real Estate Holding and Development	3.27
VONOVIA SE	VNAN	DE	Real Estate Holding and Development	3.41
TRICON RESIDENTIAL	TCN	CA	Real Estate Holding and Development	3.53
SUNTEC REIT	SUNT	SG	Office REITs	3.28
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	3.21
PSP SWISS PROPERTY	PSPN	CH	Real Estate Holding and Development	3.22
PUBLIC STORAGE	PSA	US	Storage REITs	3.51
MAPLETREE INDUSTRIAL	MAPI	SG	Industrial REITs	3.24
KOJAMO OYJ	KOJAM	FI	Real Estate Holding and Development	3.29
KILLAM APARTM. REIT	KMP	CA	Residential REITs	3.42
KEPPEL DC REIT	KEPE	SG	Other Specialty REITs	3.13
GRANITE REIT	GRTU	CA	Industrial REITs	3.26
EQUITY COMMONWEALTH	EQC	US	Office REITs	3.15
EASTERLY GOVT PROP	DEA	US	Office REITs	3.35
CORESITE REALTY CORP	COR	US	Other Specialty REITs	3.66
COFINIMMO	COFB	BE	Office REITs	3.19
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3.15
CAN APARTM PROP REIT	CARU	CA	Residential REITs	3.38
TRITAX BIG BOX REIT	BBOXT	GB	Other Specialty REITs	3.19
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	3.49
ALLREAL HOLDING	ALLN	CH	Real Estate Holding and Development	3.16