

Euronext® Reitsmarket Global Conviction Index

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 ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

December 31, 2021

Market Capitalization	EUR Bil
Full	480
Free float	423

Components (full)	EUR Bil
Average	13.1
Median	4.6
Largest	117.1
Smallest	1.67

Component Weights	(%)
Largest	3.89
Smallest	3.35
Top ten	37.23

Performance	(%)
Q4 2021	8.20%
YTD	22.75%
2020	-19.56%
2019	29.08%
2018	-7.07%

Annualized	(%)
2 Year	-0.63%
3 Years	8.42%
5 Years	2.96%
Since Base Date 04-01-2006	4.35%

Fundamentals	
P/E Incl. Neg LTM	20.07
P/E Incl. Neg FY1	23.71
P/E excl. Neg LTM	22.95
P/E excl. Neg FY1	23.71
Price/Book	9.11
Price/Sales	13.16
Price/Cash Flow	23.47
Dividend Yield (%)	2.90

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	11.49

Performance of other versions

EN Reitsmarket Global Conviction NR	
Q4 2021	8.73%
YTD	26.38%
2020	-16.49%
2019	33.18%
2018	-3.71%

EN Reitsmarket Global Conviction DECR	
Q4 2021	7.43%
YTD	20.52%
2020	-20.38%
2019	27.01%
2018	-8.21%

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Index Facts

Categories	Facts
Weighting	Equally Weighted
Component Number	30
Review of composition	Monthly after the close of the last trading day. Effective after the 3rd trading day.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext® Reitsmarket Global Conviction Index family was introduced on 05 October 2017
Isin code / Base Value / Base Date	Euronext Reitsmarket Global Conviction Index (NL0012645204), 1000 as of 04 January 2006 Euronext Reitsmarket Global Conviction NR Index (NL0012645212), 1000 as of 04 January 2006 EN Reitsmarket Global Conviction DECR Index (NL0012645220), 1000 as of 04 January 2006

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
PUBLIC STORAGE	PSA	US	Storage REITs	3.89
TRICON RESIDENTIAL	TCN	CA	Real Estate Holding and Development	3.81
AMERICAN TOWER CORP	AMT	US	Infrastructure REITs	3.79
EASTERLY GOVT PROP	DEA	US	Office REITs	3.71
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3.71
KILLAM APARTM. REIT	KMP	CA	Residential REITs	3.69
GRANITE REIT	GRTU	CA	Industrial REITs	3.69
ALLREAL HOLDING	ALLN	CH	Real Estate Holding and Development	3.66
TRITAX BIG BOX REIT	BBOXT	GB	Other Specialty REITs	3.64
CAN APARTM PROP REIT	CARU	CA	Residential REITs	3.64

37.23

Portfolio Analysis

Top Sectors Breakdown

