

Euronext® Reitsmarket Global Balanced Index

Objective

The Euronext Reitsmarket Global Balanced is an equal weighted index designed to track real estate securities worldwide through the performance of a "risk-optimized" multifactor based portfolio of 40 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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	634.21	Q1 2022	-1.62%	P/E Incl. Neg LTM	22.42
		YTD	-1.62%	P/E Incl. Neg FY1	25.16
		2021	28.32%	P/E excl. Neg LTM	23.09
		2020	-23.14%	P/E excl. Neg FY1	25.16
		2019	25.87%	Price/Book	2.42
				Price/Sales	11.11
				Price/Cash Flow	14.63
				Dividend Yield (%)	3.07
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	12.4	2 Year	12.91%	Sharpe Ratio 1 Year	-
Median	3.9	3 Years	1.50%	Volatility 30 Day	10.09
Largest	107.4	5 Years	2.52%		
Smallest	1.7	Since Base Date 04-01-2006	3.54%		
Component Weights	(%)				
Largest	2.78				
Smallest	2.19				
Top ten	27.26				

Performance of other versions

Euronext Reitsmarket Global Balanced NR		Euronext Reitsmarket Global Balanced Decrement	
Q1 2022	-0.89%	Q1 2022	-2.04%
YTD	-0.89%	YTD	-2.04%
2021	31.72%	2021	25.62%
2020	-20.85%	2020	-24.54%
2019	29.62%	2019	23.61%

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Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	40
Review of composition	Monthly after the close of the last trading day. Effective after the 3rd trading day.
Calculation and Distribution	Decrement Return Index; Price, Risk Control and Net Return Index versions are available.
Date Introduced	Euronext Reitsmarket Global Balanced Index family was introduced on 05 October 2017
Isin code / Base Value / Base Date	Euronext Reitsmarket Global Balanced Index (NL0012645238), 1000 as of 04 January 2006 Euronext Reitsmarket Global Balanced NR Index (NL0012645246), 1000 as of 04 January 2006 EN Reitsmarket Global Balanced DECR Index (NL0012645253), 1000 as of 04 January 2006

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
COFINIMMO	COFB	BE	Real Estate	2.78
LIFE STORAGE INC	LSI	US	Real Estate	2.76
AMERICAN TOWER CORP	AMT	US	Real Estate	2.75
PROLOGIS INC	PLD	US	Real Estate	2.75
WDP	WDP	BE	Real Estate	2.73
PUBLIC STORAGE	PSA	US	Real Estate	2.73
CHOICE PROPERT. REIT	CHP	CA	Real Estate	2.69
FRASERS CENTREPO	FCRT	SG	Real Estate	2.69
NATIONAL STORAGE REI	NSR	AU	Real Estate	2.69
FIRST INDUSTRIAL REA	FR	US	Real Estate	2.67
				27.26