

STOXX GLOBAL 1800 REITS

Index description

The STOXX REITS indices track the performance of real estate investment trusts (REITs) and listed property trusts (LPTs). The sector classification code for REITs as defined by the Industry Classification Benchmark (ICB) is 351020.

Key facts

»Broad representation of publicly-traded real estate securities

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

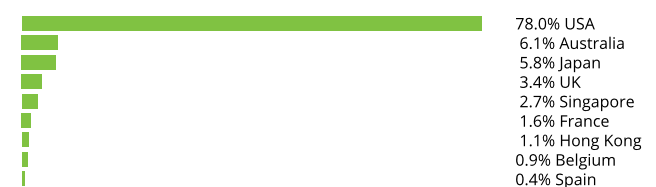
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global 1800 REITs | 1,191.0 | 1,137.6 | 12.5 | 4.7 | 114.6 | 1.4 | 10.1 | 0.1 | 3.6 |
| STOXX Global 1800 | 63,154.3 | 57,308.8 | 31.8 | 11.1 | 2,811.7 | 1.2 | 4.9 | 0.0 | 3.1 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---------------------------|---------------------------|------|------|------|------|------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Global 1800 REITs | -3.1 | -0.1 | -9.1 | 3.3 | 11.2 | N/A | N/A | -9.2 | 1.1 | 2.2 |
| STOXX Global 1800 | -2.4 | 24.5 | 15.4 | 25.5 | 47.2 | N/A | N/A | 15.6 | 7.9 | 8.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| STOXX Global 1800 REITs | N/A | N/A | 19.8 | 17.3 | 21.0 | N/A | N/A | -0.6 | 0.0 | 0.1 |
| STOXX Global 1800 | N/A | N/A | 15.7 | 15.6 | 18.2 | N/A | N/A | 0.7 | 0.5 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global 1800 REITs | 0.7 | 0.7 | 0.8 | 0.7 | 0.8 | 9.1 | 12.0 | 12.7 | 12.0 | 13.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global 1800 REITs | 0.7 | 0.9 | 1.0 | 0.8 | 0.9 | -0.9 | -1.8 | -1.9 | -0.6 | -0.5 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

(USD, net return), all data as of Aug. 31, 2023

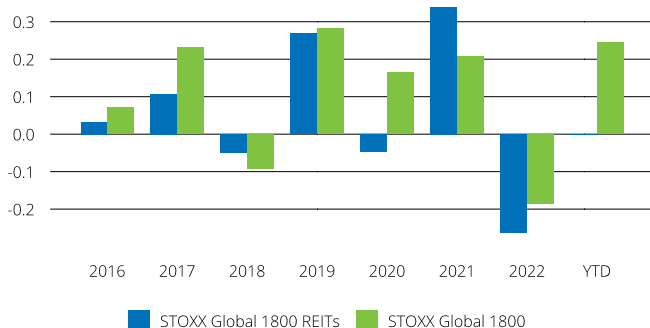
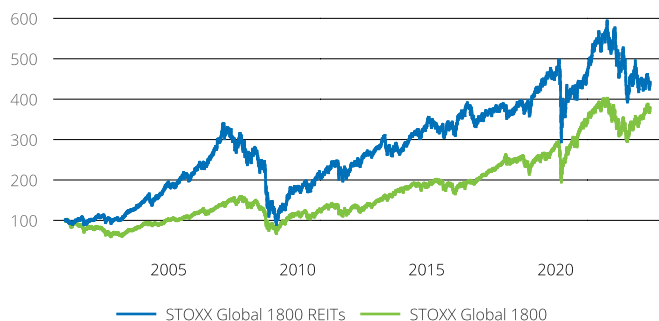
SECTOR INDICES

STOXX GLOBAL 1800 REITS

Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | Price/ sales | Price/ cash flow |
|-------------------------|-------------------------------|-----------|-------------------------------|-----------|-------------|---------------------------------|--------------|------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| STOXX Global 1800 REITs | 44.7 | 28.1 | 27.9 | 28.1 | 1.9 | 2.5 | 8.0 | 1.2 |
| STOXX Global 1800 | 20.8 | 17.7 | 18.7 | 17.4 | 0.1 | 1.9 | 1.9 | 10.8 |

Performance and annual returns⁴



Methodology

The indices are derived from the respective benchmark index. From this universe, all components belonging to sector REITs (ICB code: 351020) are selected for index inclusion.

Companies must be classified as ICB Sector 351020 (Real Estate Investment Trusts) as a) Real estate investment trusts or corporations (REITs) or b) Listed property trusts (LPTs) or c) Retail, residential, diversified, specialty, mortgage and hotel and lodging REITs. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|----------------|--------------|---------|---------------|----------|
| Net Return USD | US2609521065 | S8737GV | S8737GV INDEX | .S8737GV |
| Price EUR | US2609511082 | S8737GP | S8737GP INDEX | .S8737GP |
| Net Return EUR | US2609571052 | S8737GR | S8737GR INDEX | .S8737GR |
| Price USD | US26063U1025 | S8737GL | S8737GL INDEX | .S8737GL |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|-------------------|------------------------------------|
| Weighting | Free-float market cap |
| Cap factor | No |
| No. of components | Variable |
| Review frequency | Quarterly (Mar., Jun., Sep., Dec.) |

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jan. 01, 2001 to Aug. 31, 2023

STOXX GLOBAL 1800 REITS

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|--------------------|----------------|-------------------|
| PROLOGIS INC. | Real Estate | USA | 10.08 |
| AMERICAN TOWER | Real Estate | USA | 7.43 |
| Equinix Inc. | Real Estate | USA | 6.42 |
| Public Storage | Real Estate | USA | 3.85 |
| Crown Castle | Real Estate | USA | 3.83 |
| Welltower Inc. | Real Estate | USA | 3.62 |
| Digital Realty Trust Inc. | Real Estate | USA | 3.37 |
| REALTY INCOME | Real Estate | USA | 3.32 |
| Simon Property Group Inc. | Real Estate | USA | 3.26 |
| VICI PPTYS | Real Estate | USA | 2.72 |

⁵ Based on the composition as of Aug. 31, 2023
