EURO STOXX® INDUSTRY REAL ESTATE INDEX

Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

Key facts

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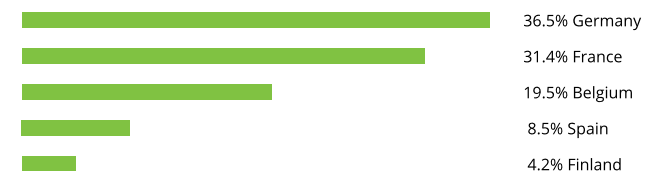
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Industry Real Estate Index	68.7	52.3	4.0	3.0	13.9	1.0	26.5	2.0	5.6
EURO STOXX Index	7,239.0	5,081.4	17.4	7.0	231.2	1.0	4.5	0.0	3.1

Supersector weighting (top 10)

100.0% Real Estate

Country weighting

36.5% Germany

31.4% France

19.5% Belgium

8.5% Spain

4.2% Finland

Risk and return figures[1]

Index returns						Return (%)		Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Industry Real Estate Index	5.5	-5.6	-36.6	-33.8	-50.1	N/A	N/A	-36.9	-13.0	-13.1
EURO STOXX Index	0.9	12.5	8.4	43.2	18.1	N/A	N/A	8.5	12.8	3.4
Index volatility and risk					Annualized volatility (%)			Annualized Sharpe ratio[2]		
EURO STOXX Industry Real Estate Index	22.8	32.8	34.2	25.6	24.1	N/A	N/A	-1.4	-0.5	-0.6
EURO STOXX Index	6.6	15.8	18.6	19.1	19.8	N/A	N/A	0.4	0.6	0.2
Index to benchmark					Correlation			Tracking error (%)		
EURO STOXX Industry Real Estate Index	0.5	0.6	0.7	0.7	0.7	21.0	27.0	25.3	19.3	18.0
Index to benchmark					Beta			Annualized information ratio		
EURO STOXX Industry Real Estate Index	1.7	1.2	1.3	0.9	0.8	3.1	-2.0	-2.1	-1.4	-1.0

[1] For information on data calculation, please refer to STOXX calculation reference guide.
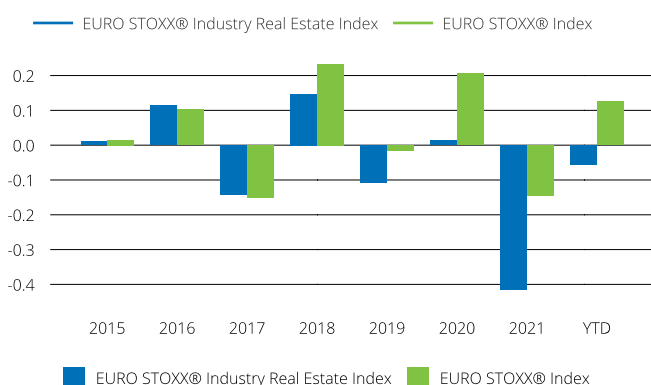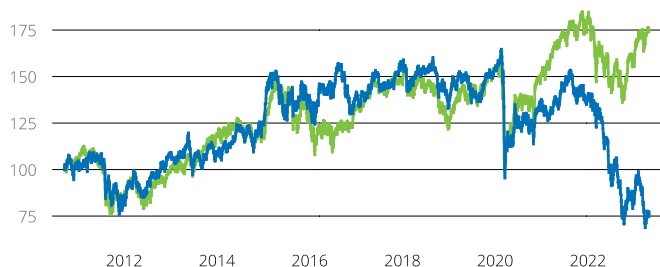[2] Based on EURIBOR1M

(EUR, price), all data as of Apr. 28, 2023

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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
EURO STOXX Industry Real Estate Index	109.0	10.3	17.6	10.3	0.6	2.7	5.1	3.9
EURO STOXX Index	15.6	12.5	13.8	12.2	1.6	2.8	1.0	1.0

Performance and annual returns[4]

— EURO STOXX® Industry Real Estate Index — EURO STOXX® Index

■ EURO STOXX® Industry Real Estate Index ■ EURO STOXX® Index

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each industry are chosen according to free-float market cap. 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
Gross Return	EUR	CH0462354223	SXREGR		.SXREGR
Net Return	EUR	CH0462354249	SXRER	SXRER INDEX	.SXRER
Price	EUR	CH0462354231	SXREP	SXREP INDEX	.SXREP
Gross Return	USD	CH0462354256	SXREGV		.SXREGV
Net Return	USD	CH0462354272	SXREV	SXREV INDEX	.SXREV
Price	USD	CH0462354264	SXREL	SXREL INDEX	.SXREL

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

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, EURO STOXX
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	100 as of Jun. 18, 2010
History	Jun. 18, 2010
Inception date	Sep. 21, 2020

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

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 customization in almost unlimited forms for example 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 Sep. 17, 2010 to Apr. 28, 2023

(EUR, price), all data as of Apr. 28, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Vonovia SE	Real Estate	Germany	26.53
UNIBAIL-RODAMCO-WESTFIELD	Real Estate	France	9.39
GECINA	Real Estate	France	9.13
KLEPIERRE	Real Estate	France	8.36
WDP	Real Estate	Belgium	8.25
LEG IMMOBILIEN	Real Estate	Germany	7.98
AEDIFICA	Real Estate	Belgium	5.77
COFINIMMO	Real Estate	Belgium	5.44
MERLIN PROPERTIES SOCIMI	Real Estate	Spain	5.14
COVIVIO	Real Estate	France	4.56

[5] Based on the composition as of Apr. 28, 2023