

STOXX® GLOBAL 1800 REITS INDEX

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

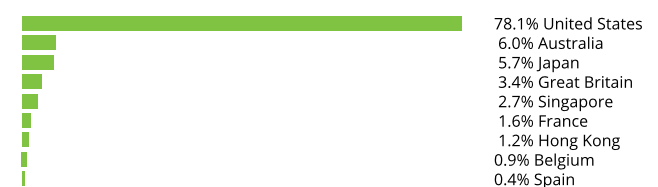
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global 1800 REITs Index | 1,116.8 | 1,067.0 | 11.7 | 4.4 | 104.4 | 1.3 | 9.8 | 0.1 | 3.8 |
| STOXX Global 1800 Index | 58,887.8 | 53,394.8 | 29.7 | 10.5 | 2,666.6 | 1.3 | 5.0 | 0.0 | 2.7 |

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 Index | 1.1 | -0.2 | -18.3 | 15.4 | 23.5 | N/A | N/A | -18.5 | 4.9 | 4.4 |
| STOXX Global 1800 Index | 2.2 | 14.7 | 4.9 | 47.2 | 62.1 | N/A | N/A | 5.0 | 13.9 | 10.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global 1800 REITs Index | 12.7 | 17.6 | 19.3 | 17.0 | 20.8 | N/A | N/A | -1.1 | 0.3 | 0.2 |
| STOXX Global 1800 Index | 8.0 | 11.2 | 14.2 | 14.4 | 17.6 | N/A | N/A | 0.3 | 0.9 | 0.6 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global 1800 REITs Index | 0.4 | 0.7 | 0.8 | 0.7 | 0.8 | 12.1 | 12.4 | 12.7 | 12.2 | 13.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global 1800 REITs Index | 0.7 | 1.1 | 1.0 | 0.8 | 0.9 | -1.1 | -1.9 | -2.0 | -0.7 | -0.4 |

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

² Based on EURIBOR1M

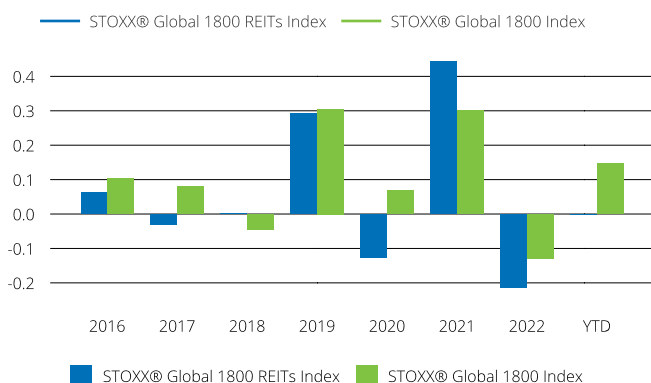
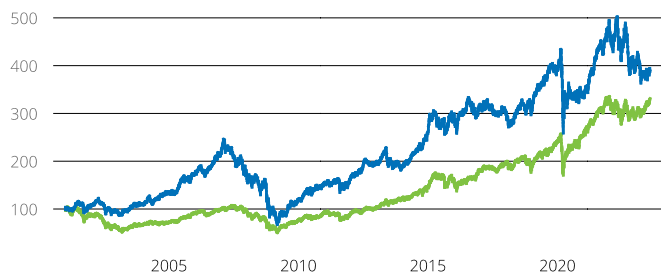
(EUR, net return), all data as of Jul. 31, 2023

SECTOR INDICES

STOXX® GLOBAL 1800 REITS INDEX

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 Index | 31.1 | 29.4 | 26.5 | 29.4 | 2.1 | 2.2 | 8.2 | 1.3 |
| STOXX Global 1800 Index | 22.5 | 18.7 | 20.1 | 18.4 | 0.1 | 1.7 | 2.0 | 9.8 |

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 EUR | US2609571052 | S8737GR | S8737GR INDE | .S8737GR |
| Net Return EUR | US2609571052 | S8737GR | S8737GR INDE | .S8737GR |
| Price EUR | US2609511082 | S8737GP | S8737GP INDE | .S8737GP |
| Price EUR | US2609511082 | S8737GP | S8737GP INDE | .S8737GP |
| Net Return USD | US2609521065 | S8737GV | S8737GV INDE | .S8737GV |
| Net Return USD | US2609521065 | S8737GV | S8737GV INDE | .S8737GV |
| Price USD | US26063U1025 | S8737GL | S8737GL INDE | .S8737GL |
| Price USD | US26063U1025 | S8737GL | S8737GL INDE | .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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Brse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Brse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Brse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX indices, DAX indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Brse Group or their licensors, research partners or data providers.

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 Jul. 31, 2023

STOXX® GLOBAL 1800 REITS INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|--------------------|----------------|-------------------|
| PROLOGIS INC. | Real Estate | United States | 9.79 |
| AMERICAN TOWER | Real Estate | United States | 7.54 |
| Equinix Inc. | Real Estate | United States | 6.44 |
| Crown Castle | Real Estate | United States | 3.99 |
| Public Storage | Real Estate | United States | 3.79 |
| REALTY INCOME | Real Estate | United States | 3.49 |
| Welltower Inc. | Real Estate | United States | 3.47 |
| Simon Property Group Inc. | Real Estate | United States | 3.46 |
| Digital Realty Trust Inc. | Real Estate | United States | 3.08 |
| VICI PPTYS | Real Estate | United States | 2.69 |

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