STOXX® NORTH AMERICA 600 REAL ESTATE INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

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

»Component capping ensures that no component can dominate the index

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 North America 600 Real Estate Index	897.4	887.5	27.7	21.2	104.4	10.6	11.8	1.2	3.5
STOXX North America 600 Index	38,890.2	37,359.3	62.3	26.5	2,666.6	7.1	7.1	0.0	2.7

Supersector weighting (top 10)

100.0% Real Estate

Country weighting

100.0% United States

Risk and return figures[1]

Index returns					Return (%)				Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America 600 Real Estate Index	-0.0	0.6	-18.1	17.9	35.6	N/A	N/A	-18.2	5.7	6.4
STOXX North America 600 Index	2.1	16.2	3.7	51.6	80.7	N/A	N/A	3.8	15.0	12.7
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX North America 600 Real Estate Index	13.4	20.9	22.9	20.5	24.8	N/A	N/A	-1.0	0.2	0.3
STOXX North America 600 Index	8.6	14.4	18.3	18.3	22.0	N/A	N/A	0.1	0.8	0.5
Index to benchmark					Correlation				Tracking error (%)	
STOXX North America 600 Real Estate Index	0.4	0.8	0.8	0.7	0.8	12.7	13.8	14.2	13.9	15.2
Index to benchmark					Beta				Annualized information ratio	
STOXX North America 600 Real Estate Index	0.7	1.1	1.0	0.8	0.9	-2.1	-1.8	-1.7	-0.6	-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

SUPERSECTOR INDICES
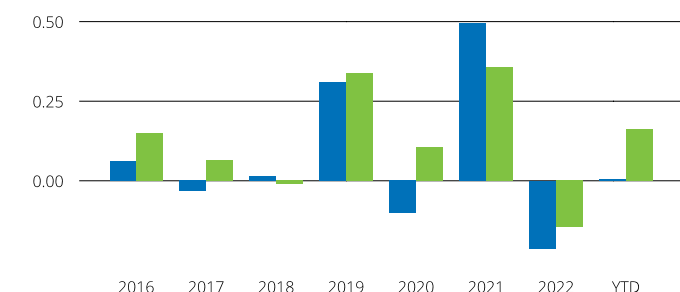# STOXX® NORTH AMERICA 600 REAL ESTATE INDEX

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 North America 600 Real Estate Index	33.0	35.7	32.3	35.7	3.0	1.9	6.7	1.1
STOXX North America 600 Index	26.6	21.3	23.7	20.8	0.1	1.3	2.5	16.5

Performance and annual returns[4]
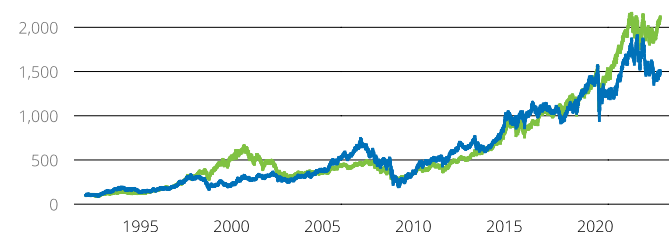
— STOXX® North America 600 Real Estate Index

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Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector 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
Net Return	EUR	CH0111485972	SXARER	SXARER INDEX	.SXARER
Net Return	EUR	CH0111485972	SXARER	SXARER INDEX	.SXARER
Price	EUR	CH0111485956	SXAREP	SXAREP INDEX	.SXAREP
Price	EUR	CH0111485956	SXAREP	SXAREP INDEX	.SXAREP
Net Return	USD	CH0111485980	SXARET	SXARET INDEX	.SXARET
Net Return	USD	CH0111485980	SXARET	SXARET INDEX	.SXARET
Price	USD	CH0111485964	SXAREL	SXAREL INDEX	.SXAREL
Price	USD	CH0111485964	SXAREL	SXAREL INDEX	.SXAREL

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, where the
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.

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 Dec. 31, 1991 to Jul. 31, 2023

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

SUPERSECTOR INDICES
STOXX® NORTH AMERICA 600 REAL ESTATE INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
PROLOGIS INC.	Real Estate	United States	11.77
AMERICAN TOWER	Real Estate	United States	9.06
Equinix Inc.	Real Estate	United States	7.74
Crown Castle	Real Estate	United States	4.80
Public Storage	Real Estate	United States	4.56
REALTY INCOME	Real Estate	United States	4.19
Welltower Inc.	Real Estate	United States	4.17
Simon Property Group Inc.	Real Estate	United States	4.16
Digital Realty Trust Inc.	Real Estate	United States	3.71
COSTAR GP.	Real Estate	United States	3.49

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