

STOXX® EUROPE 600 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

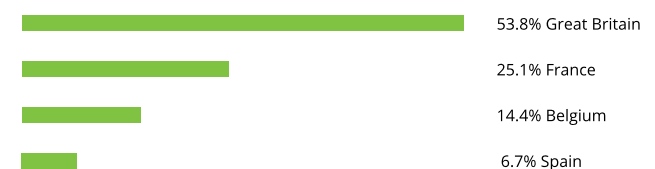
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 REITs Index	77.6	63.0	3.3	2.7	10.1	1.6	16.0	2.5	9.7
STOXX Europe 600 Index	12,633.5	9,875.3	16.5	5.7	294.3	1.3	3.0	0.0	3.4

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 Europe 600 REITs Index	-3.4	-5.0	-16.0	-7.0	-36.4	N/A	N/A	-16.2	-2.4	-8.7
STOXX Europe 600 Index	2.4	10.9	16.5	38.0	37.7	N/A	N/A	16.6	11.4	6.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 REITs Index	21.3	23.3	29.0	24.9	26.3	N/A	N/A	-0.8	-0.1	-0.3
STOXX Europe 600 Index	10.3	12.3	14.5	15.7	17.9	N/A	N/A	0.8	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 REITs Index	0.8	0.6	0.7	0.6	0.7	15.5	19.4	22.0	19.0	18.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 REITs Index	1.7	1.1	1.3	1.0	1.0	-4.4	-1.6	-1.5	-0.7	-0.8

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

² Based on EURIBOR1M

(EUR, net return), all data as of Jun. 30, 2023

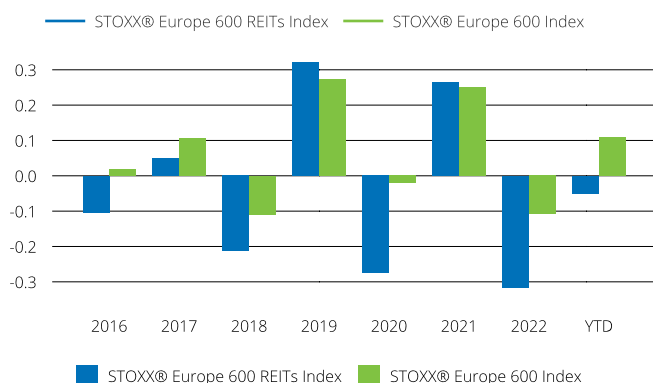
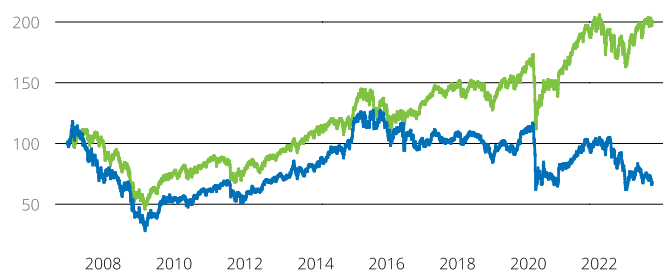
SECTOR INDICES

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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
STOXX Europe 600 REITs Index	50.1	11.6	15.3	11.6	0.6	2.9	6.3	2.3
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.1	1.2	7.1

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	CH0043941340	S8670R	S8670R INDEX	.S8670R
Net Return EUR	CH0043941340	S8670R	S8670R INDEX	.S8670R
Price EUR	CH0043941332	S8670P	S8670P INDEX	.S8670P
Price EUR	CH0043941332	S8670P	S8670P INDEX	.S8670P
Net Return USD	CH0043941373	S8670V	S8670V INDEX	.S8670V
Net Return USD	CH0043941373	S8670V	S8670V INDEX	.S8670V
Price USD	CH0043941365	S8670L	S8670L INDEX	.S8670L
Price USD	CH0043941365	S8670L	S8670L INDEX	.S8670L

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 Dec. 29, 2006 to Jun. 30, 2023

(EUR, net return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SEGRO	Real Estate	Great Britain	16.02
UNIBAIL-RODAMCO-WESTFIELD	Real Estate	France	7.75
GECINA	Real Estate	France	7.33
LAND SECURITIES	Real Estate	Great Britain	7.25
KLEPIERRE	Real Estate	France	6.86
WDP	Real Estate	Belgium	6.42
UNITE GROUP PLC	Real Estate	Great Britain	4.95
BRITISH LAND COMPANY	Real Estate	Great Britain	4.89
AEDIFICA	Real Estate	Belgium	4.43
TRITAX BIG BOX REIT	Real Estate	Great Britain	4.32

⁵ Based on the composition as of Jun. 30, 2023
