

# EURO STOXX® TOTAL MARKET 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

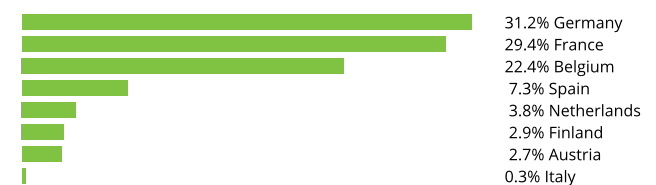
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Total Market Real Estate Index	129.6	75.9	1.4	0.7	13.3	0.1	17.5	0.1	5.0
EURO STOXX Total Market Index	8,755.6	5,931.6	7.3	1.1	291.6	0.0	4.9	0.0	2.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Real Estate Index	4.8	-5.9	-17.5	-33.2	-43.8	N/A	N/A	-17.6	-12.7	-11.0
EURO STOXX Total Market Index	6.1	16.9	27.8	35.3	25.9	N/A	N/A	28.1	10.7	4.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Total Market Real Estate Index	22.7	29.9	34.4	26.5	25.2	N/A	N/A	-0.7	-0.5	-0.4
EURO STOXX Total Market Index	14.9	18.7	22.6	21.7	22.4	N/A	N/A	0.9	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Total Market Real Estate Index	0.7	0.7	0.8	0.8	0.8	16.8	22.0	22.5	17.5	16.6
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Total Market Real Estate Index	1.2	1.1	1.2	0.9	0.9	-0.8	-2.0	-1.9	-1.4	-1.0

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

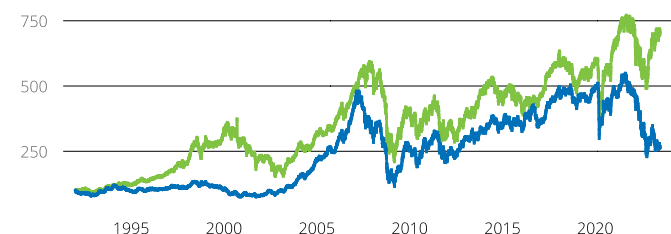
(USD, net return), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

## EURO STOXX® TOTAL MARKET REAL ESTATE INDEX

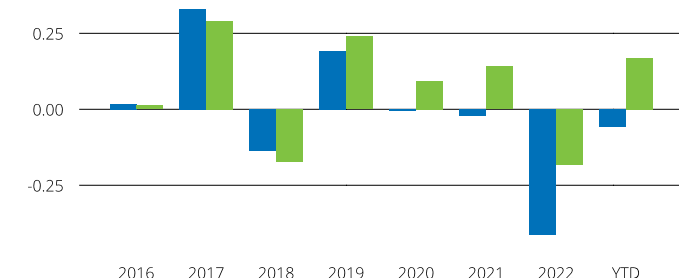
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Total Market Real Estate Index	-67.5	10.5	13.2	9.8	0.6	2.9	3.3	3.1
EURO STOXX Total Market Index	15.7	12.4	13.3	12.0	1.6	3.1	1.0	5.8

Performance and annual returns<sup>4</sup>

— EURO STOXX® Total Market Real Estate Index

— EURO STOXX® Total Market Index



■ EURO STOXX® Total Market Real Estate Index ■ EURO STOXX® Total Market Index

## 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	CH0043940938	T8600T	T8600T INDEX .T8600T
Net Return	EUR	CH0043940938	T8600T	T8600T INDEX .T8600T
Price	EUR	CH0043940920	T8600E	T8600E INDEX .T8600E
Price	EUR	CH0043940920	T8600E	T8600E INDEX .T8600E
Net Return	USD	CH0043941001	T8600U	T8600U INDEX .T8600U
Net Return	USD	CH0043941001	T8600U	T8600U INDEX .T8600U
Price	USD	CH0043940946	T8600K	T8600K INDEX .T8600K
Price	USD	CH0043940946	T8600K	T8600K INDEX .T8600K

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

## 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1991 to Jun. 30, 2023

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

## SUPERSECTOR INDICES

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Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Vonovia SE	Real Estate	Germany	17.46
UNIBAIL-RODAMCO-WESTFIELD	Real Estate	France	7.01
GECINA	Real Estate	France	6.63
KLEPIERRE	Real Estate	France	6.21
WDP	Real Estate	Belgium	5.81
LEG IMMOBILIEN	Real Estate	Germany	5.60
AEDIFICA	Real Estate	Belgium	4.01
MERLIN PROPERTIES SOCIMI	Real Estate	Spain	3.78
COFINIMMO	Real Estate	Belgium	3.25
COVIVIO	Real Estate	France	2.87

<sup>5</sup> Based on the composition as of Jun. 30, 2023