

STOXX® ASIA/PACIFIC 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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Asia/Pacific 600 REITs Index	208.4	181.5	4.2	2.7	21.8	1.4	12.0	0.8	5.5
STOXX Asia/Pacific 600 Index	7,315.5	6,107.9	10.2	4.3	169.7	1.1	2.8	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 Asia/Pacific 600 REITs Index	-4.1	-3.1	-12.1	2.4	1.2	N/A	N/A	-12.1	0.8	0.2
STOXX Asia/Pacific 600 Index	-1.1	3.4	-0.2	15.6	7.4	N/A	N/A	-0.2	5.0	1.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Asia/Pacific 600 REITs Index	13.8	13.7	18.2	16.0	19.1	N/A	N/A	-0.8	0.1	0.0
STOXX Asia/Pacific 600 Index	9.4	13.1	16.9	16.1	16.1	N/A	N/A	-0.2	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Asia/Pacific 600 REITs Index	0.6	0.6	0.7	0.7	0.6	11.3	11.8	12.6	12.3	15.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Asia/Pacific 600 REITs Index	0.8	0.6	0.8	0.7	0.8	-3.2	-1.4	-1.1	-0.4	-0.1

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

² Based on EURIBOR1M

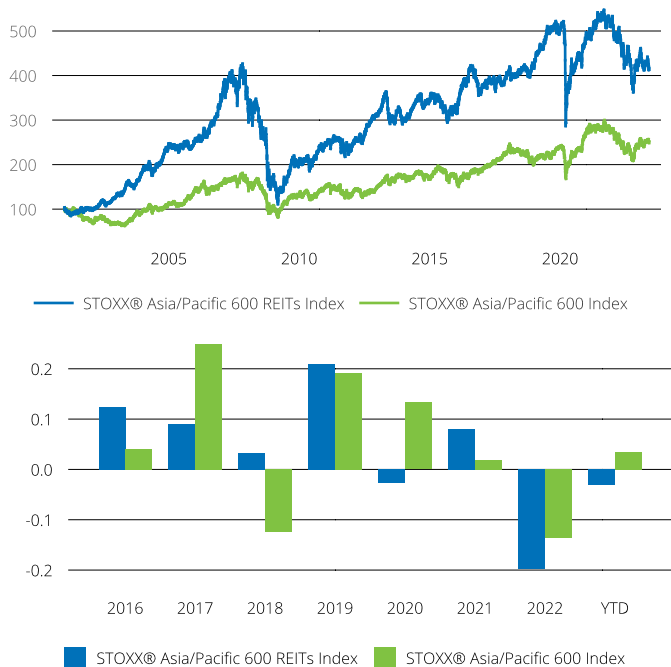
(USD, net return), all data as of May 31, 2023

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 Asia/Pacific 600 REITs Index	15.8	18.2	15.6	18.2	1.1	3.0	9.1	6.0
STOXX Asia/Pacific 600 Index	15.1	14.4	13.9	14.3	1.4	2.5	1.1	3.4

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.stox.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	US2609601099	S8737PR	S8737PR INDEX	.S8737PR
Net Return EUR	US2609601099	S8737PR	S8737PR INDEX	.S8737PR
Price EUR	US2609531049	S8737PP	S8737PP INDEX	.S8737PP
Price EUR	US2609531049	S8737PP	S8737PP INDEX	.S8737PP
Net Return USD	US2609551096	S8737PV	S8737PV INDEX	.S8737PV
Net Return USD	US2609551096	S8737PV	S8737PV INDEX	.S8737PV
Price USD	US2609481047	S8737PL	S8737PL INDEX	.S8737PL
Price USD	US2609481047	S8737PL	S8737PL INDEX	.S8737PL

Complete list available here: www.stox.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 Jan. 01, 2001 to May 31, 2023

(USD, net return), all data as of May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Goodman Group	Real Estate	Australia	11.99
Link Real Estate Investment Tr	Real Estate	Hong Kong	8.18
SCENTRE GROUP	Real Estate	Australia	5.01
CAPTIALAND INT COMM TRUST	Real Estate	Singapore	4.12
Nippon Building Fund Inc.	Real Estate	Japan	3.74
CAPITALAND ASCENDAS REIT	Real Estate	Singapore	3.69
Stockland	Real Estate	Australia	3.63
Mirvac Group	Real Estate	Australia	3.24
DEXUS	Real Estate	Australia	3.15
VICINITY CENTRES	Real Estate	Australia	3.01

⁵ Based on the composition as of May 31, 2023
