STOXX® US REAL ESTATE INDEX

Index description

The STOXX US Real Estate Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Real Estate Industry. STOXX US Real Estate Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Key facts

»Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

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 US Real Estate Index	946.2	934.8	25.3	18.2	115.0	1.9	12.3	0.2	2.1
STOXX Developed World Index	60,287.0	54,287.6	31.4	10.9	2,655.1	0.1	4.9	0.0	2.9

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 US Real Estate Index	-4.3	-1.5	-14.1	14.6	34.2	N/A	N/A	-14.1	4.6	6.0
STOXX Developed World Index	-0.9	8.8	2.6	37.1	47.5	N/A	N/A	2.6	11.1	8.1
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX US Real Estate Index	17.6	21.2	24.3	21.1	24.5	N/A	N/A	-0.8	0.2	0.3
STOXX Developed World Index	10.7	12.4	18.0	16.1	18.2	N/A	N/A	0.0	0.6	0.4
Index to benchmark			Correlation					Tracking error (%)		
STOXX US Real Estate Index	0.6	0.7	0.8	0.7	0.8	13.3	15.2	15.0	14.2	15.3
Index to benchmark			Beta					Annualized information ratio		
STOXX US Real Estate Index	1.1	1.2	1.1	1.0	1.0	-3.0	-1.6	-1.2	-0.4	-0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
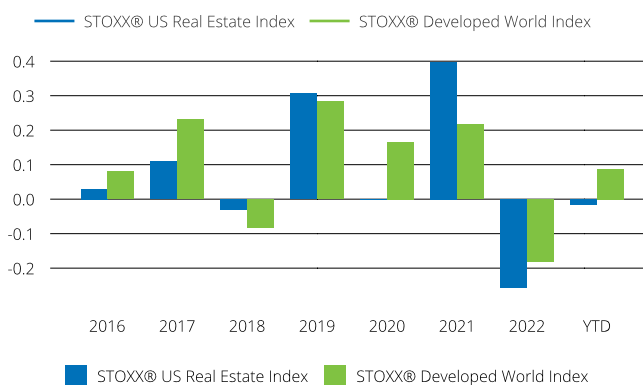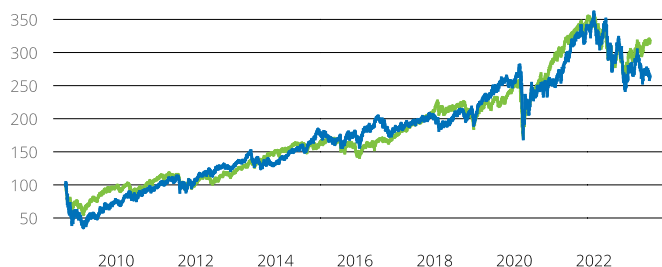[2] Based on EURIBOR1M

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

STOXX Ltd. is part of Qontigo

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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 US Real Estate Index	31.3	34.4	30.6	34.4	2.7	2.7	5.4	1.4
STOXX Developed World Index	22.9	17.5	18.9	17.1	0.1	2.2	1.8	6.1

Performance and annual returns[4]

Methodology

The STOXX US Real Estate Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Real Estate Industry. STOXX US Real Estate Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213351690	SWUS35GR		.SWUS35GR
Net Return	EUR	CH1213351682	SWUS35R		.SWUS35R
Price	EUR	CH1213351708	SWUS35P		.SWUS35P
Gross Return	USD	CH1213351666	SWUS35GV		.SWUS35GV
Net Return	USD	CH1213351658	SWUS35V		.SWUS35V
Price	USD	CH1213351674	SWUS35L		.SWUS35L

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Sep. 22, 2008 to May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
PROLOGIS INC.	Real Estate	United States	12.30
AMERICAN TOWER	Real Estate	United States	9.18
Equinix Inc.	Real Estate	United States	7.38
Crown Castle	Real Estate	United States	5.24
Public Storage	Real Estate	United States	4.80
REALTY INCOME	Real Estate	United States	3.99
Welltower Inc.	Real Estate	United States	3.77
Simon Property Group Inc.	Real Estate	United States	3.68
COSTAR GP.	Real Estate	United States	3.45
VICI PPTYS	Real Estate	United States	3.42

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