

STOXX® GLOBAL 3000 EX JAPAN 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 Global 3000 ex Japan REITs Index	1,261.2	1,218.3	9.8	4.7	107.8	1.4	8.9	0.1	3.4
STOXX Global 3000 ex Japan Index	62,343.6	54,683.6	20.4	5.7	2,490.5	0.8	4.6	0.0	3.3

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 Global 3000 ex Japan REITs Index	-1.4	-1.7	-15.1	20.1	28.4	N/A	N/A	-15.2	6.4	5.2
STOXX Global 3000 ex Japan Index	2.4	8.0	1.9	44.2	59.4	N/A	N/A	1.9	13.1	9.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Japan REITs Index	16.3	20.5	21.6	19.3	22.6	N/A	N/A	-0.9	0.3	0.2
STOXX Global 3000 ex Japan Index	11.6	12.7	16.3	15.5	18.3	N/A	N/A	0.0	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Japan REITs Index	0.7	0.8	0.8	0.8	0.8	11.7	13.2	13.1	12.7	13.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Japan REITs Index	1.0	1.3	1.1	0.9	1.0	-3.6	-1.7	-1.4	-0.5	-0.3

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

² Based on EURIBOR1M

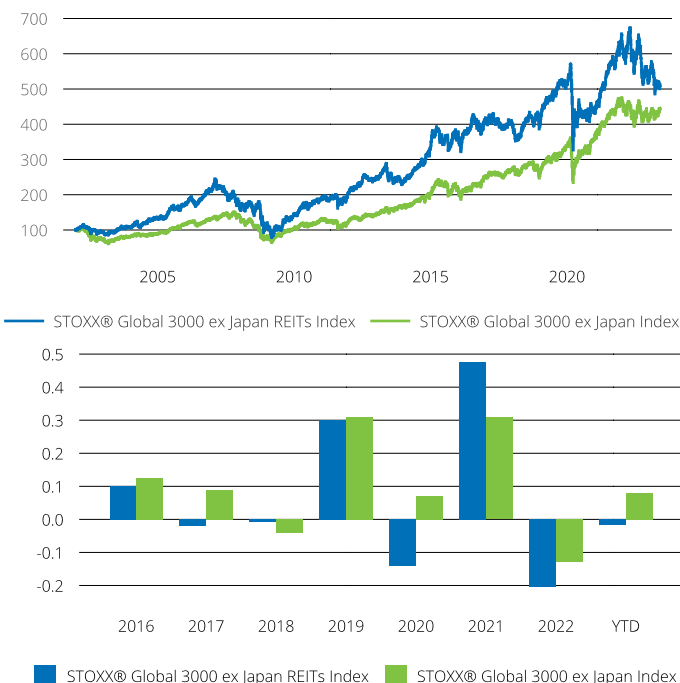
(EUR, gross return), all data as of May 31, 2023

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 Global 3000 ex Japan REITs Index	27.2	28.6	24.6	27.8	1.8	3.2	6.9	1.5
STOXX Global 3000 ex Japan Index	21.7	17.0	17.6	16.4	0.1	2.3	1.7	6.0

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. For the STOXX Global 3000 ex Japan REITs Index, all Japanese companies are excluded.

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
Gross Return EUR	CH0186287030	SXDBMJGR	SXDBMJGR INDEX	.SXDBMJGR
Net Return EUR	CH0186287006	SXDBMJR	SXDBMJR INDEX	.SXDBMJR
Net Return EUR	CH0186287006	SXDBMJR	SXDBMJR INDEX	.SXDBMJR
Price EUR	CH0186286776	SXDBMJP	SXDBMJP INDEX	.SXDBMJP
Price EUR	CH0186286776	SXDBMJP	SXDBMJP INDEX	.SXDBMJP
Gross Return JPY	CH0186289077	SXDBMJGJ	SXDBMJGJ INDEX	.SXDBMJGJ
Net Return JPY	CH0186289051	SXDBMJNJ	SXDBMJNJ INDEX	.SXDBMJNJ
Price JPY	CH0186288962	SXDBMJJ	SXDBMJJ INDEX	.SXDBMJJ
Price JPY	CH0186288962	SXDBMJJ	SXDBMJJ INDEX	.SXDBMJJ
Gross Return USD	CH0186287808	SXDBMJGV	SXDBMJGV INDEX	.SXDBMJGV

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 27, 2001 to May 31, 2023

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

SECTOR INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
PROLOGIS INC.	Real Estate	United States	8.85
AMERICAN TOWER	Real Estate	United States	6.61
Equinix Inc.	Real Estate	United States	5.31
Crown Castle	Real Estate	United States	3.77
Public Storage	Real Estate	United States	3.45
REALTY INCOME	Real Estate	United States	2.87
Welltower Inc.	Real Estate	United States	2.71
Simon Property Group Inc.	Real Estate	United States	2.65
VICI PPTYS	Real Estate	United States	2.46
Digital Realty Trust Inc.	Real Estate	United States	2.27

⁵ Based on the composition as of May 31, 2023