STOXX® GLOBAL 1800 EX EUROPE REAL ESTATE INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 30

b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe

c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom

d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 3010

Key facts

»Transparent and rules-based methodology

»Buffer rule aims to reduce turnover

»Weighted by free-float market cap

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 Global 1800 ex Europe Real Estate Index	1,412.0	1,266.2	12.3	5.7	115.0	1.4	9.1	0.1	4.3
STOXX Global 1800 ex Europe Index	46,345.3	43,603.7	36.3	13.2	2,655.1	1.1	6.1	0.0	3.1

Supersector weighting (top 10)

100.0% Real Estate

Country weighting

72.6% United States

11.1% Japan

7.1% Hong Kong

5.6% Australia

3.6% Singapore

Risk and return figures[1]

Index returns			Return (%)					Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 ex Europe Real Estate Index	-4.6	-2.9	-14.5	8.0	12.1	N/A	N/A	-14.6	2.6	2.3
STOXX Global 1800 ex Europe Index	0.0	8.1	1.5	35.2	50.2	N/A	N/A	1.5	10.7	8.6
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Global 1800 ex Europe Real Estate Index	13.9	15.9	19.1	16.6	19.3	N/A	N/A	-1.0	0.1	0.1
STOXX Global 1800 ex Europe Index	10.9	12.9	18.6	16.8	19.1	N/A	N/A	-0.0	0.6	0.4
Index to benchmark			Correlation					Tracking error (%)		
STOXX Global 1800 ex Europe Real Estate Index	0.7	0.8	0.8	0.8	0.8	10.6	10.3	11.6	11.5	12.2
Index to benchmark			Beta					Annualized information ratio		
STOXX Global 1800 ex Europe Real Estate Index	0.8	0.9	0.8	0.8	0.8	-5.0	-2.6	-1.5	-0.7	-0.5

[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

SUPERSECTOR INDICES

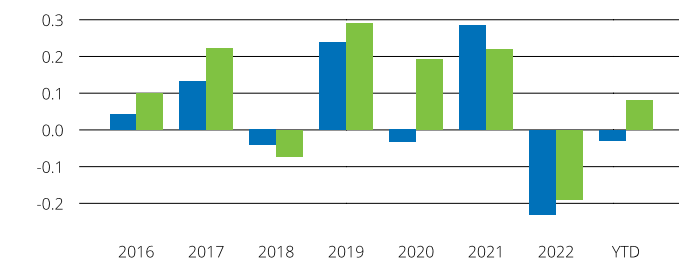# STOXX® GLOBAL 1800 EX EUROPE REAL ESTATE INDEX

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 1800 ex Europe Real Estate Index	24.7	25.0	23.7	25.0	1.7	2.2	4.8	1.8
STOXX Global 1800 ex Europe Index	24.4	18.4	20.0	18.0	0.1	1.5	2.0	12.2

Performance and annual returns[4]
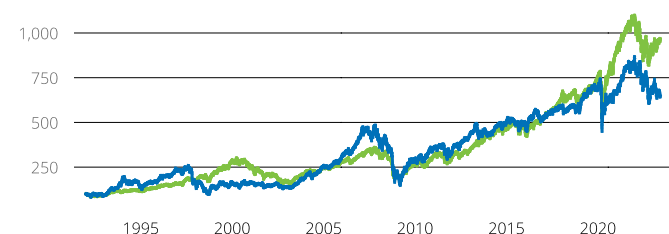
— STOXX® Global 1800 ex Europe Real Estate Index

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Methodology

A specific region, country or sector is excluded from the relevant main index.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	CH0111518343	SXGXERER	SXGXERER INDEX	.SXGXERER
Price	EUR	CH0111518327	SXGXEREP	SXGXEREP INDEX	.SXGXEREP
Net Return	USD	CH0111518350	SXGXEREV	SXGXEREV INDEX	.SXGXEREV
Price	USD	CH0111518335	SXGXEREL	SXGXEREL INDEX	.SXGXEREL

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

Quick facts

Weighting	Free-float market cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

To learn more about the inception date, currency versions, 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 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. 31, 1991 to May 31, 2023

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

SUPERSECTOR INDICES

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
PROLOGIS INC.	Real Estate	United States	9.08
AMERICAN TOWER	Real Estate	United States	6.78
Equinix Inc.	Real Estate	United States	5.45
Crown Castle	Real Estate	United States	3.87
Public Storage	Real Estate	United States	3.54
REALTY INCOME	Real Estate	United States	2.94
Welltower Inc.	Real Estate	United States	2.78
Simon Property Group Inc.	Real Estate	United States	2.71
COSTAR GP.	Real Estate	United States	2.55
VICI PPTYS	Real Estate	United States	2.53

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