

# ISTOXX APG DEVELOPED REAL ESTATE

## Index description

The iSTOXX APG Developed Real Estate Index is a free float-adjusted market capitalization index designed to capture the performance of companies classified in the Real Estate sector, according to the ICB Classification, and whose revenues derive from Real Estate activities.

## Key facts

»The parent index of the iSTOXX APG Developed Real Estate Index is the STOXX Developed Total Market Index.

»The index applies liquidity, size and ICB subsectors screens.

»Furthermore, companies are screened by their most recent total annual revenue derived from real estate activities.

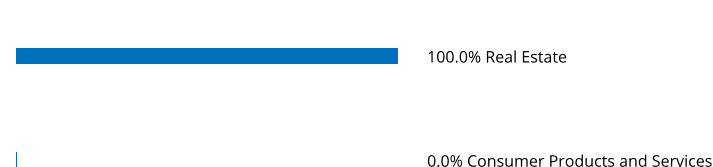
»It is a free-float market cap weighted index.

»The index is reviewed semi-annually in March and September.

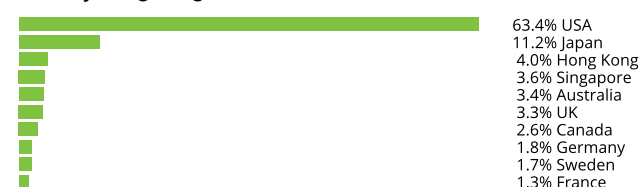
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX APG Developed Real Estate	1,758.9	1,540.4	4.4	1.9	114.6	0.0	7.4	0.0	4.1
STOXX Developed Markets Total Market	73,610.7	65,519.0	9.5	1.2	2,811.7	0.0	4.3	0.0	2.5

## 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
iSTOXX APG Developed Real Estate	-3.6	-0.6	-7.9	-3.2	-7.6	N/A	N/A	-7.8	-1.1	-1.6
STOXX Developed Markets Total Market	-2.7	21.6	12.7	20.0	33.1	N/A	N/A	12.8	6.3	6.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX APG Developed Real Estate	N/A	N/A	17.8	15.9	19.3	N/A	N/A	-0.6	-0.1	-0.0
STOXX Developed Markets Total Market	N/A	N/A	15.9	15.9	18.5	N/A	N/A	0.6	0.4	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX APG Developed Real Estate	0.7	0.7	0.8	0.8	0.8	8.6	10.6	11.2	10.7	11.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX APG Developed Real Estate	0.8	0.9	0.9	0.8	0.9	-1.2	-1.9	-1.8	-0.7	-0.6

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

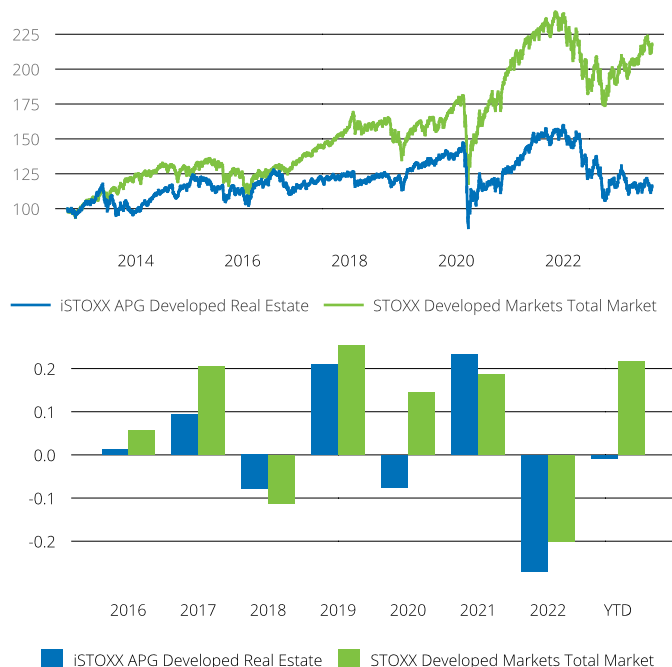
(USD, price), all data as of Aug. 31, 2023

## ISTOXX INDICES

## ISTOXX APG DEVELOPED REAL ESTATE

## 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
ISTOXX APG Developed Real Estate	64.2	24.2	23.0	22.4	1.2	2.9	5.1	1.0
STOXX Developed Markets Total Market	18.0	14.8	15.1	14.1	0.1	1.9	1.5	0.2

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

## Methodology

The ISTOXX APG Developed Real Estate Index is a free float-adjusted market capitalization index designed to capture the performance of companies classified in the Real Estate sector, according to the ICB Classification, and whose revenues derive from Real Estate activities.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462363232	ISARGR		.ISARGR
Gross Return USD	CH0462363265	ISARGV		.ISARGV
Price USD	CH0462363257	ISARL		.ISARL
Price EUR	CH0462363224	ISARP		.ISARP
Net Return EUR	CH0462363240	ISARR		.ISARR
Net Return USD	CH0462363273	ISARV		.ISARV

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 weighted
Cap factor	N/A
No. of components	Variable
Review frequency	Semi-Annually
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	1000 as of September. 21, 2012
History	Available from Sep. 21, 2012
Inception date	January. 31, 2023

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example 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 Sep. 21, 2012 to Aug. 31, 2023

(USD, price), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX APG DEVELOPED REAL ESTATE

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
PROLOGIS INC.	Real Estate	USA	7.44
Equinix Inc.	Real Estate	USA	4.74
Public Storage	Real Estate	USA	2.84
Welltower Inc.	Real Estate	USA	2.67
Digital Realty Trust Inc.	Real Estate	USA	2.49
REALTY INCOME	Real Estate	USA	2.45
Simon Property Group Inc.	Real Estate	USA	2.41
VICI PPTYS	Real Estate	USA	2.01
EXTRA SPACE STORAGE	Real Estate	USA	1.76
Avalonbay Communities Inc.	Real Estate	USA	1.69

<sup>5</sup> Based on the composition as of Aug. 31, 2023