

Euronext[®] Reitsmarket Global Balanced

Objective

The Euronext Reitsmarket Global Balanced is an equal weighted index designed to track real estate securities worldwide through the performance of a “risk-optimized” multifactor based portfolio of 40 global real estate securities. The weights of the constituents are reset to equal weight at the monthly rebalances. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to have a minimum average daily traded turnover of USD 5Mio over a period of 6 months (directly preceding each review) to ensure that the index is investable.

Transparency

The index rules, that are available on our website, are overseen by Rego partners that acts as Supervisor. All our rulebooks can be found on the following webpage: www.euronext.com/en/indices/index-rules.

Statistics

March-2019

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	10,39
Median	4,97
Largest	77,42
Smallest	1,01

Component Weights	(%)
Largest	2,75
Smallest	2,32
Top ten	26,14

Performance others

Euronext Reitsmarket Global Balanced NR	(%)
Q1 2019	17,60%
YTD	17,60%
2018	-2,42%
2017	5,93%
2016	9,44%

Performance	(%)
Q1 2019	16,81%
YTD	16,81%
2018	-5,55%
2017	2,43%
2016	5,18%

Annualized	(%)
2 Year	4,07%
3 Years	5,93%
5 Years	8,26%
Since Base Date 04-janv-2006	4,02%

EN Reitsmarket Global Balanced DECR	(%)
Q1 2019	16,27%
YTD	16,27%
2018	-6,97%
2017	1,03%
2016	4,37%

Fundamentals	
P/E Incl. Neg LTM	17,58
P/E Incl. Neg FY1	20,47
P/E excl. Neg LTM	17,58
P/E excl. Neg FY1	20,47
Price/Book	2,36
Price/Sales	9,52
Price/Cash Flow	14,42
Dividend Yield (%)	3,59%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	6,73

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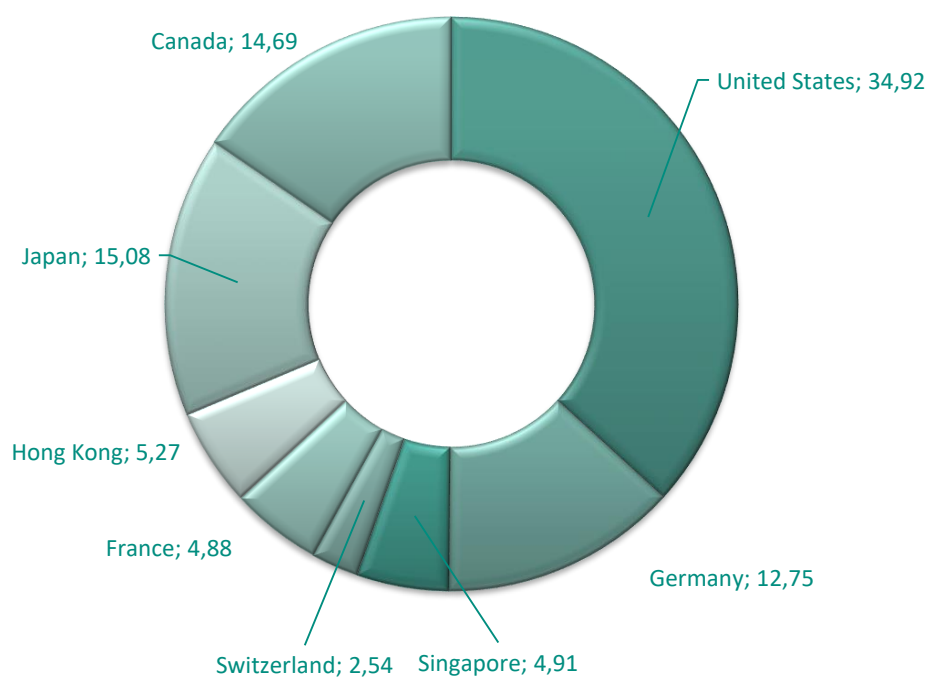
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Index Facts

Categories	Facts
Weighting	Equal weighting
Component Number	40
Review Frequency	Monthly after the close of the last trading day. Effective after the 3rd trading day
Calculation and Distribution	Decrement Return Index; Price and Net Return Index versions are available. Published daily after close
Isin code / Base Value / Base Date	EN Reitsmarket Global Balanced DECR (NL0012645253) 1,000 as of 4 Januari 2006 Euronext Reitsmarket Global Balanced NR (NL0012645246) 1,000 as of 4 Januari 2006 Euronext Reitsmarket Global Balanced (NL0012645238) 1,000 as of 4 Januari 2006
Date Introduced	The Euronext Reitmarkets Index series was introduced on 5 October 2017
Settlement Procedure	N.A.

Country Allocation



Euronext[®] Reitsmarket Global Balanced

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ESSENTIAL PROPERTIES	EPRT	US	Real Estate	2,75
HENDERSON LAND DEVEL		12 HK	Real Estate	2,68
AMERICAN TOWER CORP	AMT	US	Real Estate	2,67
LEG IMMOBILIEN AG	LEGN	DE	Real Estate	2,63
SWIRE PACIFIC LTD - CL A		19 HK	Industrial Goods & Services	2,58
CROWN CASTLE INTL CORP	CCI	US	Real Estate	2,57
NOMURA REAL EST MAST		3462 JP	Real Estate	2,57
ALSTRIA OFFICE REIT	AOXG	DE	Real Estate	2,57
HULIC REIT INC		3295 JP	Real Estate	2,56
VONOVIA SE	VNAN	DE	Real Estate	2,55
KILLAM APARTM. REIT	KMP	CA	Real Estate	2,55
CASTELLUM AB	CAST	SE	Real Estate	2,55
PSP SWISS PROPERTY	PSPN	CH	Real Estate	2,54
MAPLETREE COMMERCIAL	MACT	SG	Real Estate	2,54
GAMING AND LEISURE PROPERTIE	GLPI	US	Real Estate	2,53
TAG IMMOBILIEN AG	TEGG	DE	Real Estate	2,53
EQUITY LIFESTYLE PROPERTIES	ELS	US	Real Estate	2,51
JAPAN PRIME REALTY		8955 JP	Real Estate	2,51
MGM GROWTH PROPERTIES LLC-A	MGP	US	Real Estate	2,50
COVIVIO	COV	FR	Real Estate	2,50
DOUGLAS EMMETT INC	DEI	US	Real Estate	2,50
ORIX JREIT INC		8954 JP	Real Estate	2,50
NIPPON BUILDING FUND		8951 JP	Real Estate	2,48
DEUTSCHE WOHNEN SE	DWNG	DE	Real Estate	2,48
PUBLIC STORAGE	PSA	US	Real Estate	2,46
TERRENO REALTY CORP	TRNO	US	Real Estate	2,45
GLP J-REIT		3281 JP	Real Estate	2,45
CHOICE PROPERT. REIT	CHP	CA	Real Estate	2,45
UDR INC	UDR	US	Real Estate	2,44
EQUITY RESIDENTIAL	EQR	US	Real Estate	2,44
GRANITE REAL ESTATE INVESTME	GRTU	CA	Real Estate	2,44
INTERRENT REIT	IIP	CA	Real Estate	2,43
ALLIED PROPERTIES	AP	CA	Real Estate	2,42
MERLIN PROPERTIES	MRL	ES	Real Estate	2,41
CAN APARTMENT PROP REAL ESTA	CARU	CA	Real Estate	2,41
EQUITY COMMONWEALTH	EQC	US	Real Estate	2,39
GECINA NOM.	GFC	FR	Real Estate	2,38
HONGKONG LAND HOLDINGS LTD	HKLD	SG	Real Estate	2,37
APPLE HOSPITALITY	APLE	US	Real Estate	2,36
HOSPITALITY PROPERTI	HPT	US	Real Estate	2,32