

## **US Residential REIT Top10 iNDEX**

**QUICK FACTS** Index Launce Date: Jul 5, 2021 Index Base Date: Dec 31, 2016 Index Base Value: 1,000 Index Tax Type: NTR Index Currency: USD Index Reconstitution: Annually Index Rebalance: Quarterly Index Weighting Type: Market Cap 15.0% Constituent Weight Cap:

ELIGIBLE CRITERIA						
Country of Exchange:	USA					
Securities Currency:	USD					
Geographical Exposure:	USA					
Min Security Free-Float:	10%					

FUNDAMENTALS				
# of Constituents	10			
P/E	31.5			
P/B	2.7			
Div Yield:	3.7%			

SECTORS BREAKDOWN				
Real Estate		100.0%		

The index is designed to measure the performance of top 10 REITs traded in US exchanges and focused on residential properties



HISTORICAL PERFORMANCE & RISK ANALYSIS									
	Ret	Returns Standard Deviation*			Sharp Ratio*				
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
-0.2%	0.8%	-4.7%	18.4%	18.8%	21.6%	27.0%	0.0	0.0	0.2

<sup>\*</sup> The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relavant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX W	/EIGHT	
Security Name	Symbol	Index Weight
Avalonbay Communities	AVB US	15.7%
Equity Residential	EQR US	14.5%
Invitation Homes	INVH US	12.7%
Mid-America Apartment Communities	MAA US	9.5%
Essex Property Trust	ESS US	9.2%
Sun Communities	SUI US	8.9%
American Homes 4 Rent	AMH US	7.9%
Equity LifeStyle Properties	ELS US	7.7%
UDR	UDR US	7.4%
Camden Property Trust	CPT US	6.5%

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