

Euronext[®] Reitsmarket GRESB Global Sustainable

Objective

The Euronext Reitsmarket GRESB Global Sustainable is designed to track specific factor trends through the performance of a "risk-optimized" portfolio of 30 global real estate securities. The weights of the constituents are risk-based and reset on a quarterly rolling basis. The index serves as an underlying for structured products, funds and exchanges traded funds.

Investability

Stocks are screened to have a minimum average daily traded turnover of USD 5Mio over a period of 3 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: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

September-2020

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q3 2020		-1,06%	P/E Incl. Neg LTM	12,49
Free float		weighted	YTD		-30,57%	P/E Incl. Neg FY1	11,58
			2019		29,85%	P/E excl. Neg LTM	12,76
			2018		-4,81%	P/E excl. Neg FY1	11,58
			2017		1,71%	Price/Book	1,48
						Price/Sales	8,04
						Price/Cash Flow	8,39
						Dividend Yield (%)	0,05
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		9,43	2 Year		-6,91%	Sharpe Ratio 1 Year	not calc.
Median		5,94	3 Years		-3,82%	Volatility 30 Day	13,43
Largest		33,67	5 Years		0,49%		
Smallest		1,10	Since Base Date 04-Jan-2006		1,94%		
Component Weights		(%)					
Largest		4,64					
Smallest		2,46					
Top ten		40,3					

Performance other versions

Euronext Reitsmarket GRESB Global Sustainable NR		(%)	Euronext Reitsmarket GRESB Global Sustainable Decrement		(%)
Q3 2020		-0,36%	Q3 2020		-1,61%
YTD		-28,71%	YTD		-31,34%
2019		34,09%	2019		27,55%
2018		-1,24%	2018		-6,06%
2017		5,94%	2017		0,78%

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

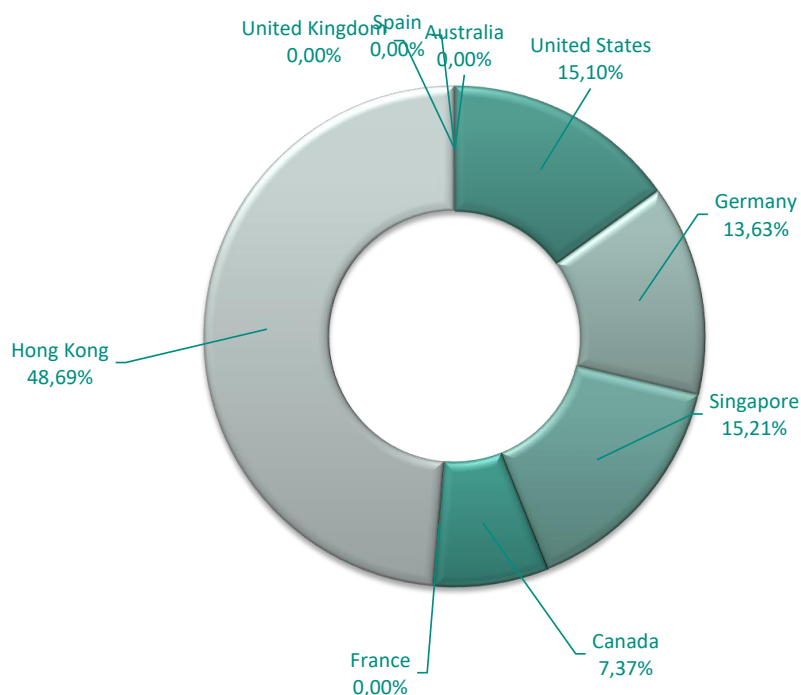
© 2016, Euronext N.V. - All rights reserved.

Euronext[®] Reitsmarket GRESB Global Sustainable

Index Facts

Categories	Facts
Weighting	Risk based
Component Number	30
Review Frequency	Quarterly 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 GRESB Global Sustainable DECR (NL0012939060) 1,000 as of 4 January 2006 Euronext Reitsmarket GRESB Global Sustainable NR (NL0012939078) 1,000 as of 4 January 2006 Euronext Reitsmarket GRESB Global Sustainable (NL0012838809) 1,000 as of 4 January 2006
Date Introduced	The Euronext Reitmarkets Index series was introduced on 6 June 2018
Settlement Procedure	N.A.

Country Allocation



Euronext[®] Reitsmarket GRESB Global Sustainable

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap
TAG IMMOBILIEN AG	TEGG	DE	Real Estate Holding and Development	4,64	0,07
COFINIMMO	COFB	BE	Office REITs	4,44	0,07
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	4,39	0,06
HANG LUNG PROPERTIES	101	HK	Real Estate Holding and Development	4,31	0,06
CHINA RESOURCES LAND	1109	HK	Real Estate Holding and Development	4,04	0,06
PUBLIC STORAGE	PSA	US	Storage REITs	3,82	0,06
GRAND CITY PROPRTIE	GYC	DE	Real Estate Holding and Development	3,80	0,06
HENDERSON LAND DEVEL	12	HK	Real Estate Holding and Development	3,72	0,05
SUN HUNG KAI PROPERT	16	HK	Real Estate Holding and Development	3,63	0,05
MAPLETREE INDUSTRIAL	MAPI	SG	Industrial REITs	3,51	0,05
NEW WORLD DEVELOPM.	17	HK	Real Estate Holding and Development	3,49	0,05
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3,33	0,05
LINK REIT	823	HK	Retail REITs	3,28	0,05
ENTRA ASA	ENTRA	NO	Real Estate Holding and Development	3,15	0,05
EXTRA SPACE STORAGE	EXR	US	Other Specialty REITs	3,12	0,05
KERRY PROPERTIES LTC	683	HK	Real Estate Holding and Development	3,08	0,05
FRONTIER REIT	8964	JP	Retail REITs	3,07	0,05
HONGKONG LAND HLDS	HKLD	SG	Real Estate Holding and Development	3,04	0,04
SWIRE PROPERTIES LTD	1972	HK	Real Estate Holding and Development	3,03	0,04
SHIMAO GROUP HOLDING	813	HK	Real Estate Holding and Development	3,02	0,04
MAPLETREE NORTH ASIA	MAPE	SG	Retail REITs	3,01	0,04
MORI TRUST SOGO REIT	8961	JP	Office REITs	2,98	0,04
DIGITAL REALTY TRUST	DLR	US	Industrial REITs	2,97	0,04
HYSAN DEVELOPMENT CO	14	HK	Real Estate Holding and Development	2,96	0,04
KEPPEL REIT	KASA	SG	Office REITs	2,90	0,04
SINO LAND CO LTD	83	HK	Real Estate Holding and Development	2,86	0,04
ALSTRIA OFFICE REIT	AOXG	DE	Office REITs	2,74	0,04
DREAMIndustr. REIT	DIRU	CA	Industrial REITs	2,71	0,04
CHINA JINMAO HOLDING	817	HK	Real Estate Holding and Development	2,50	0,04
CAMDEN PROPERTY TR	CPT	US	Residential REITs	2,46	0,04