

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

Dec-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap weighted	Q4 2020	4,25%	P/E Incl. Neg LTM	13,78
Free float		YTD	-27,61%	P/E Incl. Neg FY1	11,07
		2019	29,85%	P/E excl. Neg LTM	14,22
		2018	-4,81%	P/E excl. Neg FY1	11,07
		2017	1,71%	Price/Book	1,56
				Price/Sales	7,80
				Price/Cash Flow	9,23
				Dividend Yield (%)	0,04
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	9,73	2 Year	-3,05%	Sharpe Ratio 1 Year	not calc.
Median	7,88	3 Years	-3,64%	Volatility 30 Day	7,16
Largest	33,00	5 Years	0,24%		
Smallest	1,44	Since Base Date 04-Jan-2016	6,73%		
Component Weights	(%)				
Largest	6,16				
Smallest	2,26				
Top ten	42,6				

Performance other versions

Euronext Reitsmarket GRESB Global Sustainable NR	(%)	Euronext Reitsmarket GRESB Global Sustainable Decrement	(%)
Q4 2020	5,27%	Q4 2020	3,95%
YTD	-24,95%	YTD	-28,63%
2019	34,09%	2019	27,55%
2018	-1,24%	2018	-6,06%
2017	5,94%	2017	0,78%

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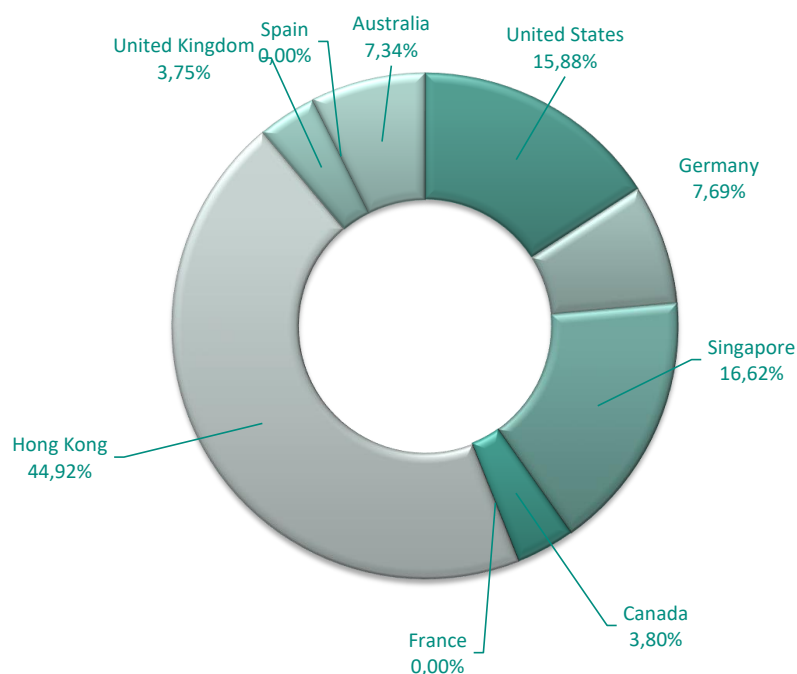
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Index Facts

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



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap
CAPITALAND INTEG COM	CMLT	SG	Retail REITs	6,16	0,09
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	4,46	0,07
HENDERSON LAND DEVEL	0012	HK	Real Estate Holding and Development	4,31	0,07
CAPITALAND LTD	CATL	SG	Real Estate Holding and Development	4,28	0,07
LINK REIT	0823	HK	Retail REITs	4,22	0,06
SUN HUNG KAI PROPERT	0016	HK	Real Estate Holding and Development	4,03	0,06
HYSAN DEVELOPMENT CO	0014	HK	Real Estate Holding and Development	3,87	0,06
HONGKONG LAND HLDS	HKLD	SG	Real Estate Holding and Development	3,86	0,06
SINO LAND CO LTD	0083	HK	Real Estate Holding and Development	3,76	0,06
COFINIMMO	COFB	BE	Office REITs	3,66	0,06
SWIRE PROPERTIES LTD	1972	HK	Real Estate Holding and Development	3,51	0,05
SHOP CTR AUSTRALASIA	SCP	AU	Retail REITs	3,44	0,05
WHARF REAL ESTATE	1997	HK	Real Estate Holding and Development	3,35	0,05
GRAND CITY PROPERTIE	GYC	DE	Real Estate Holding and Development	3,33	0,05
HANG LUNG PROPERTIES	0101	HK	Real Estate Holding and Development	3,30	0,05
TAG IMMOBILIEN AG	TEGG	DE	Real Estate Holding and Development	3,29	0,05
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3,27	0,05
NEW WORLD DEVELOPM.	0017	HK	Real Estate Holding and Development	3,23	0,05
DERWENT LONDON	DLN	GB	Office REITs	3,22	0,05
FRONTIER REIT	8964	JP	Retail REITs	3,03	0,05
PUBLIC STORAGE	PSA	US	Storage REITs	2,99	0,05
CROMWELL PROPERTY	CMW	AU	Office REITs	2,88	0,04
EXTRA SPACE STORAGE	EXR	US	Other Specialty REITs	2,83	0,04
CHINA OVERSEAS LAND	0688	HK	Real Estate Holding and Development	2,83	0,04
CASTELLUM AB	CAST	SE	Real Estate Holding and Development	2,80	0,04
EQUITY RESIDENTIAL	EQR	US	Residential REITs	2,66	0,04
IRON MOUNTAIN INC	IRM	US	Other Specialty REITs	2,60	0,04
CAMDEN PROPERTY TR	CPT	US	Residential REITs	2,58	0,04
CHINA JINMAO HOLDING	0817	HK	Real Estate Holding and Development	2,26	0,03