

# Euronext<sup>®</sup> 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

Mar-21

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap		Q1 2021	10,19%	P/E Incl. Neg LTM	14,92
Free float	weighted		YTD	10,19%	P/E Incl. Neg FY1	16,06
			2020	-27,61%	P/E excl. Neg LTM	16,28
			2019	29,85%	P/E excl. Neg FY1	16,06
			2018	-4,81%	Price/Book	3,57
					Price/Sales	8,24
					Price/Cash Flow	5,62
					Dividend Yield (%)	0,04
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		10,08	2 Year	-5,21%	Sharpe Ratio 1 Year	not calc.
Median		4,81	3 Years	1,41%	Volatility 30 Day	10,89
Largest		37,36	5 Years	1,15%		
Smallest		1,75	Since Base Date 04-Jan-2006	2,81%		
Component Weights		(%)				
Largest		4,95				
Smallest		2,45				
Top ten		41,55				

## Performance other versions

Euronext Reitsmarket GRESB Global Sustainable NR	(%)	Euronext Reitsmarket GRESB Global Sustainable Decrement	(%)
Q1 2021	11,02%	Q1 2021	9,67%
YTD	11,02%	YTD	9,67%
2020	-24,95%	2020	-28,63%
2019	34,09%	2019	27,55%
2018	-1,24%	2018	-6,06%

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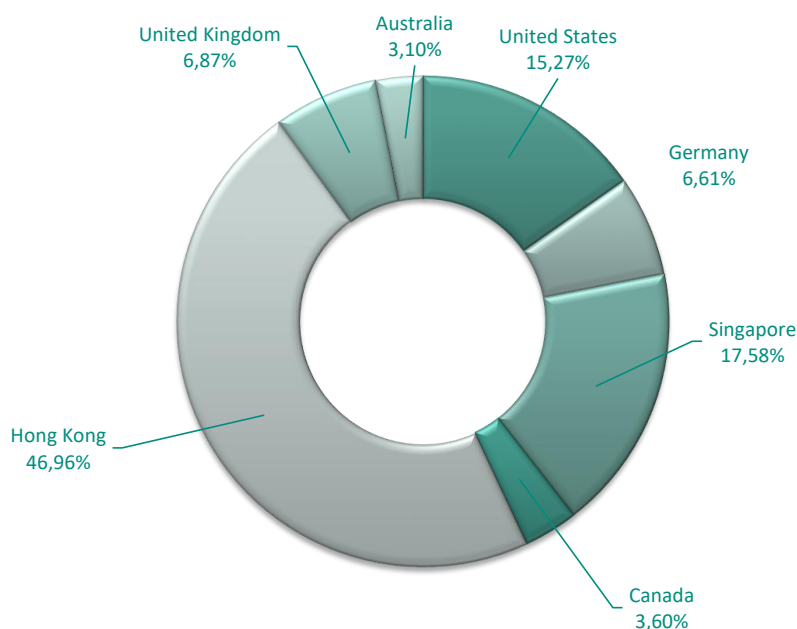
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## Index Facts

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
SUN HUNG KAI PROPERT	0016	HK	Real Estate Holding and Development	4,95	0,08
HENDERSON LAND DEVEL	0012	HK	Real Estate Holding and Development	4,88	0,08
KERRY PROPERTIES LTC	0683	HK	Real Estate Holding and Development	4,30	0,07
HONGKONG LAND HLDS	HKLD	SG	Real Estate Holding and Development	4,27	0,07
CHINA OVERSEAS LAND	0688	HK	Real Estate Holding and Development	3,94	0,07
NEW WORLD DEVELOPM.	0017	HK	Real Estate Holding and Development	3,93	0,07
SWISS PRIME SITE-REG	SPSN	CH	Real Estate Holding and Development	3,90	0,07
LINK REIT	0823	HK	Retail REITs	3,84	0,06
CK ASSET HOLDING	1113	HK	Real Estate Holding and Development	3,82	0,06
COFINIMMO	COFB	BE	Office REITs	3,73	0,06
SINO LAND CO LTD	0083	HK	Real Estate Holding and Development	3,71	0,06
PRIMARY HEALTH PROPE	PHP	GB	Health Care REITs	3,26	0,05
ASCENDAS REIT	AEMN	SG	Office REITs	3,22	0,05
CHOICE PROPERT. REIT	CHP	CA	Retail REITs	3,22	0,05
C & D INTL INVEST GR	1908	HK	Real Estate Holding and Development	3,21	0,05
PUBLIC STORAGE	PSA	US	Storage REITs	3,18	0,05
GRAND CITY PROPERTIE	GYC	DE	Real Estate Holding and Development	3,09	0,05
FRONTIER REIT	8964	JP	Retail REITs	3,05	0,05
SUNTEC REIT	SUNT	SG	Office REITs	2,94	0,05
WHARF REAL ESTATE	1997	HK	Real Estate Holding and Development	2,88	0,05
TRITAX BIG BOX REIT	BBOXT	GB	Other Specialty REITs	2,88	0,05
CORESITE REALTY CORP	COR	US	Other Specialty REITs	2,83	0,05
TAG IMMOBILIEN AG	TEGG	DE	Real Estate Holding and Development	2,82	0,05
CHARTER HALL LONG WA	CLW	AU	Diversified REITs	2,77	0,05
MAPLETREE LOGISTICS	MAPL	SG	Office REITs	2,66	0,04
HEALTHCARE REALTY	HR	US	Health Care REITs	2,65	0,04
MAPLETREE INDUSTRIAL	MAPI	SG	Industrial REITs	2,61	0,04
DIGITAL REALTY TRUST	DLR	US	Industrial REITs	2,53	0,04
CHINA JINMAO HOLDING	0817	HK	Real Estate Holding and Development	2,50	0,04
HEALTHCARE TR OF AME	HTA	US	Health Care REITs	2,45	0,04