

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

Jun-21

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	9.3
Median	4.2
Largest	44.4
Smallest	1.816639

Component Weights	(%)
Largest	18.42
Smallest	0.02
Top ten	37.21

Performance	(%)
Q2 2021	6.20%
YTD	17.02%
2020	-27.61%
2019	29.85%
2018	-4.81%

Annualized	(%)
2 Year	-3.02%
3 Years	1.80%
5 Years	1.30%
Since Base Date 04-Jan-2006	3.16%

Fundamentals	
P/E Incl. Neg LTM	29.84
P/E Incl. Neg FY1	23.49
P/E excl. Neg LTM	30.04
P/E excl. Neg FY1	23.49
Price/Book	3.09
Price/Sales	9.50
Price/Cash Flow	12.01
Dividend Yield (%)	0.03

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	6.70

Performance other versions

Euronext Reitsmarket GRESB Global Sustainable NR	(%)
Q2 2021	7.25%
YTD	19.07%
2020	-24.95%
2019	34.09%
2018	-1.24%

Euronext Reitsmarket GRESB Global Sustainable Decrement	(%)
Q2 2021	5.92%
YTD	16.16%
2020	-28.63%
2019	27.55%
2018	-6.06%

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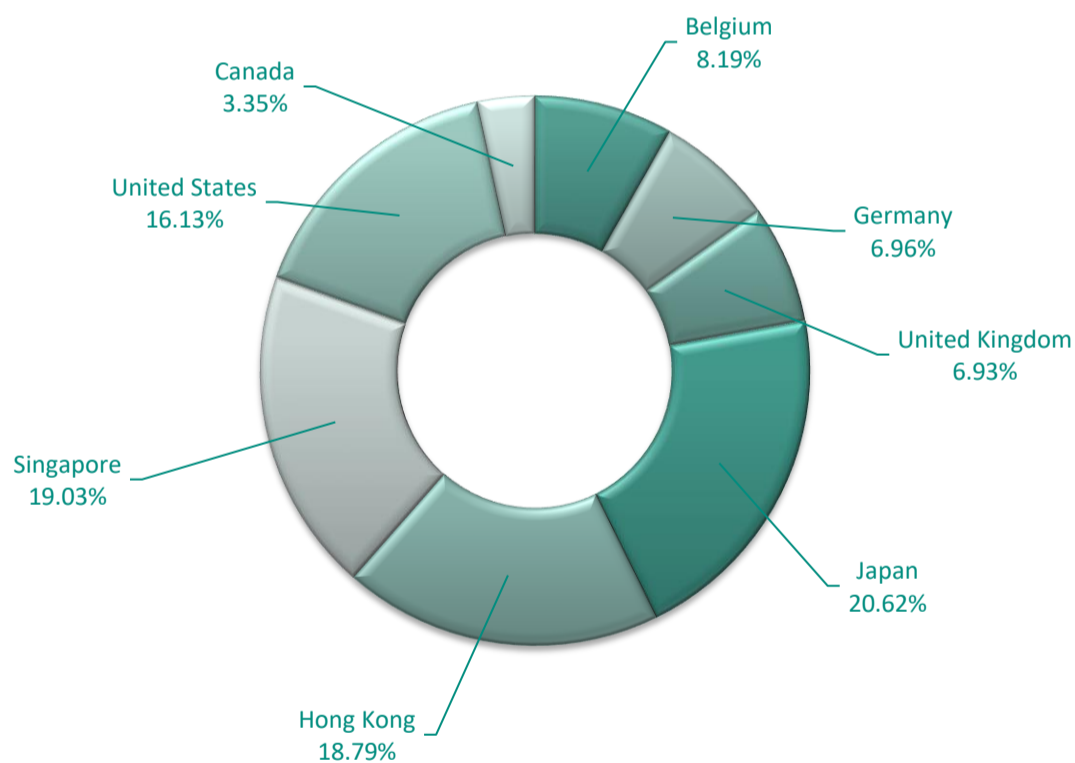
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Index Facts

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
DAIWA SECURITIES	8986		JP Residential REITs	3.93	0.07
JAPAN LOGISTICS FUND	8967		JP Industrial REITs	3.34	0.06
FRONTIER REIT	8964		JP Retail REITs	3.29	0.06
HULIC REIT INC	3295		JP Office REITs	3.11	0.06
AEON REIT	3292		JP Retail REITs	3.37	0.06
KENEDIX RESIDENTIAL	3278		JP Residential REITs	3.59	0.06
CK ASSET HOLDING	1113		HK Real Estate Holding and Development	3.33	0.06
HANG LUNG PROPERTIES	101		HK Real Estate Holding and Development	2.70	0.05
SINO LAND CO LTD	83		HK Real Estate Holding and Development	3.33	0.06
NEW WORLD DEVELOPM.	17		HK Real Estate Holding and Development	2.84	0.05
SUN HUNG KAI PROPERT	16		HK Real Estate Holding and Development	3.07	0.05
HENDERSON LAND DEVEL	12		HK Real Estate Holding and Development	3.52	0.06
QTS REALTY TRUST	QTS		US Infrastructure REITs	3.26	0.06
PUBLIC STORAGE	PSA		US Storage REITs	3.71	0.07
PRIMARY HEALTH PROPE	PHP		GB Health Care REITs	3.61	0.06
MAPLETREE LOGISTICS	MAPL		SG Office REITs	3.58	0.06
MAPLETREE INDUSTRIAL	MAPI		SG Industrial REITs	3.33	0.06
MAPLETREE COMMERCIAL	MACT		SG Retail REITs	3.02	0.05
MID-AMERICA APT COMM	MAA		US Residential REITs	3.06	0.05
KEPPEL DC REIT	KEPE		SG Other Specialty REITs	3.17	0.06
KEPPEL REIT	KASA		SG Office REITs	2.95	0.05
HONGKONG LAND HLDS	HKLD		SG Real Estate Holding and Development	2.99	0.05
GRAND CITY PROPERTIE	GYC		DE Real Estate Holding and Development	3.73	0.07
DIGITAL REALTY TRUST	DLR		US Industrial REITs	2.91	0.05
CORESITE REALTY CORP	COR		US Other Specialty REITs	3.19	0.06
COFINIMMO	COFB		BE Office REITs	4.31	0.08
CHOICE PROPERT. REIT	CHP		CA Retail REITs	3.35	0.06
TRITAX BIG BOX REIT	BBOXT		GB Other Specialty REITs	3.32	0.06
ALSTRIA OFFICE REIT	AOXG		DE Office REITs	3.23	0.06
AEDIFICA	AED		BE Health Care REITs	3.88	0.07