

Euronext® Reitsmarket GRESB Global Sustainable Index

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 ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	99.90	Q1 2022	-3.13%	P/E Incl. Neg LTM	22.41
		YTD	-3.13%	P/E Incl. Neg FY1	13.44
		2021	21.10%	P/E excl. Neg LTM	22.41
		2020	-27.61%	P/E excl. Neg FY1	13.44
		2019	29.85%	Price/Book	1.39
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	10.56
Average	4.9	2 Year	9.63%	Price/Cash Flow	8.34
Median	3.6	3 Years	-1.47%	Dividend Yield (%)	4.28
Largest	16.2	5 Years	0.92%	Risk	
Smallest	1.7	Since Base Date 04-01-2006	3.03%	Sharpe Ratio 1 Year	-
Component Weights	(%)			Volatility 30 Day	10.28
Largest	4.38				
Smallest	2.69				
Top ten	37.76				

Performance of other versions

Euronext Reitsmarket GRESB Global Sustainable NR		Euronext Reitsmarket GRESB Global Sustainable Decrement	
Q1 2022	-2.42%	Q1 2022	-3.61%
YTD	-2.42%	YTD	-3.61%
2021	25.37%	2021	19.26%
2020	-24.95%	2020	-28.63%
2019	34.09%	2019	27.55%

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Index Facts

Categories	Facts
Weighting	Risk based
Component Number	30
Review of composition	Quarterly after the close of the last trading day. Effective after the 3rd trading day
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Reitsmarket GRESB Global Sustainable Index family was introduced on 06 June 2018
Isin code / Base Value / Base Date	<p>EN RM GRESB Global Sustainable Index (NL0012838809), 1000 as of 04 January 2006</p> <p>EN RM GRESB Global Sustainable NR Index (NL0012939060), 1000 as of 04 January 2006</p> <p>EN RM GRESB Global Sustainable Decrement Index (NL0012939078), 1000 as of 04 January 2006</p>

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MAPLETREE INDUSTRIAL	MAPI	SG	Real Estate	4.38
PRIMARY HEALTH PROPE	PHP	GB	Real Estate	3.93
SUNTEC REIT	SUNT	SG	Real Estate	3.92
COFINIMMO	COFB	BE	Real Estate	3.83
CAPITALAND INTEG COM	CMLT	SG	Real Estate	3.82
MAPLETREE LOGISTICS	MAPL	SG	Real Estate	3.73
MAPLETREE COMMERCIAL	MACT	SG	Real Estate	3.56
ASSURA	AGRP	GB	Real Estate	3.55
LINK REIT	823	HK	Real Estate	3.53
CHOICE PROPERT. REIT	CHP	CA	Real Estate	3.51
				37.76