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: www.euronext.com/en/indices/index-rules.

Statistics March-2019

Market Capitalization	EUR Bil
Full	not mkt cap
Free float	weighted
Components (full)	EUR Bil
Average	10,28
Median	6,67
Largest	44,28
Smallest	1,55
Component Weights	(%)
Largest	4,23
Smallest	2,61

Q1 2019 15,27% YTD 15,27% 2018 -4,81% 2017 1,71% 2016 11,21% Annualized (%) 2 Year 4,60% 3 Years 5,63%	Performance	(%)
2018 -4,81% 2017 1,71% 2016 11,21% Annualized (%) 2 Year 4,60%	Q1 2019	15,27%
2017 1,71% 2016 11,21% Annualized (%) 2 Year 4,60%	YTD	15,27%
2016 11,21% Annualized (%) 2 Year 4,60%	2018	-4,81%
Annualized (%) 2 Year 4,60%	2017	1,71%
2 Year 4,60%	2016	11,21%
2 Year 4,60%		
<u> </u>	Annualized	(%)
3 Years 5,63%	2 Year	4,60%
	3 Years	5,63%
5 Years 8,60%	5 Years	8,60%
Since Base Date 04-janv-2006 4,08%	Since Base Date 04-janv-2006	4,08%

Fundamentals	
P/E Incl. Neg LTM	8,32
P/E Incl. Neg FY1	9,54
P/E excl. Neg LTM	8,32
P/E excl. Neg FY1	9,54
Price/Book	1,54
Price/Sales	8,87
Price/Cash Flow	7,85
Dividend Yield (%)	0,04
Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	6,54

Performance other versions

EN RM GRESB Global

Top ten

Sustainable NR	(%)
Q1 2019	16,09%
YTD	16,09%
2018	-1,24%
2017	5,94%
2016	15,35%

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38,71

Sustainable Decrement	(%)
Q1 2019	14,70%
YTD	14,70%
2018	-6,06%
2017	0,78%
2016	9,72%

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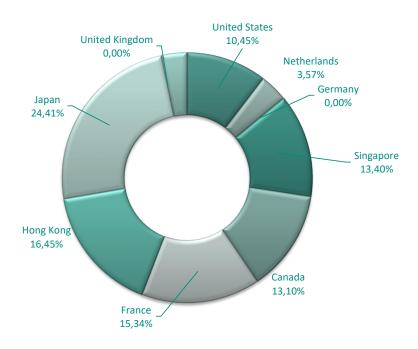
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Index Facts

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		

Country Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap
CHARTER HALL GROUP	CHC	AU	Real Estate	4,23	0,08
HULIC REIT INC	3295	JP	Real Estate	4,00	0,07
NOMURA REAL EST MAST	3462	JP	Real Estate	3,99	0,07
UNITED URBAN INV	8960	JP	Real Estate	3,98	0,07
JAPAN HOTEL REIT INV	8985	JP	Real Estate	3,95	0,07
RIOCAN REAL ESTATE INVST TR	REIU	CA	Real Estate	3,92	0,07
MAPLETREE LOGISTICS	MAPL	. SG	Real Estate	3,76	0,07
HENDERSON LAND DEVEL	12	HK	Real Estate	3,65	0,07
CAPITALAND LTD	CATL	. SG	Real Estate	3,63	0,07
GPT GROUP/THE	GPT	AU	Real Estate	3,60	0,07
ACTIVIA PROPERTIES	3279	JP	Real Estate	3,51	0,06
FIRST CAPITAL REALTY INC	FCR	CA	Real Estate	3,48	0,06
SUN HUNG KAI PROPERT	16	HK	Real Estate	3,37	0,06
VICINITY CENTRES	VCX	AU	Real Estate	3,30	0,06
CAPITALAND MALL TRUST	CMLT	SG	Real Estate	3,29	0,06
COVIVIO	COV	FR	Real Estate	3,29	0,06
DEXUS PROPERTY GROUP	DXS	AU	Real Estate	3,27	0,06
NEW WORLD DEVELOPM.	17	HK	Real Estate	3,22	0,06
GECINA NOM.	GFC	FR	Real Estate	3,19	0,06
SHOP CTR AUSTRALASIA	SCP	AU	Real Estate	3,11	0,06
BROOKFIELD PROP PRTN	ВРҮ	CA	Real Estate	3,03	0,06
PUBLIC STORAGE	PSA	US	Real Estate	2,90	0,05
KLEPIERRE	LI	FR	Real Estate	2,89	0,05
STOCKLAND	SGP	AU	Real Estate	2,87	0,05
LINK REIT	823	HK	Real Estate	2,86	0,05
ICADE	ICAD	FR	Real Estate	2,85	0,05
UNIBAIL-RODAMCO-WE	URW	NL	. Real Estate	2,84	0,05
EXTRA SPACE STORAGE	EXR	US	Real Estate	2,81	0,05
MERLIN PROPERTIES	MRL	. ES	Real Estate	2,62	0,05
VORNADO REALTY	VNO	US	Real Estate	2,61	0,05

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