

**GPR Europe ESG+ Index** **Index Information**

The GPR Europe ESG+ Index consist of the 50 most liquid real estate companies in Europe. Individual Free Float Market Caps are adjusted based on GRESB Real Estate Assessment and GRESB Public Disclosure scores.

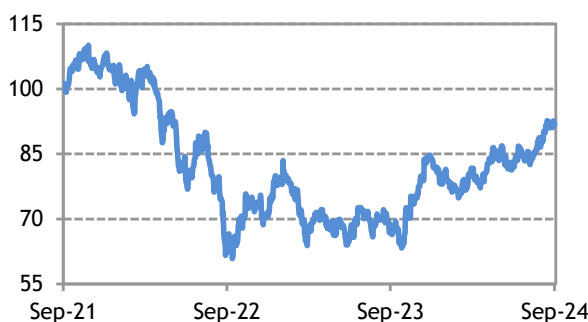
**Index characteristics**

Number of companies	49
Free Float Market Cap (EUR m)	182,528
Average	3,725
Largest	22,919
Smallest	575
Median	2,516
% Weight Largest Company	8.69%
Top 10 Holdings (% Index Weight)	50.16%

**Index Information**

Base date	15 September 2017
Base value	100
Calculation frequency	Daily
Currencies	EUR
Sectors	Diversified, healthcare, hotel, industrial, office, other, residential and retail

**3-year index performance in EUR** **Index characteristics**



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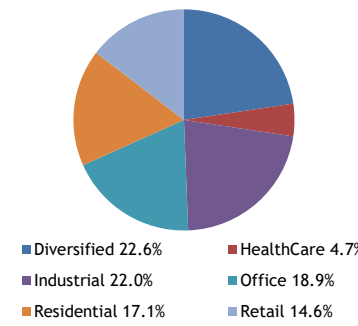
Returns	3 month	11.98%
	6 month	12.31%
	Y-T-D	9.57%
	1 year	33.75%
	annualized since inception	0.50%
Dividend yield	1 year	3.64%
Volatility	1 year	0.21
Annualized risk	1 year	0.21

**Rules for company inclusion**

Size	>50 USD million Free Float Market Cap
Investibility	>15% free float
Real estate activity	>75% operational turnover
Rental income	>25% operational turnover
Sector allocation	>60% operational turnover from one specific sector, else Diversified

**Top 10 by Index Constituent Weight** **Sector Breakdown**

Company	Free Float Market Cap	Weight
1 Vonovia SE	€ 22,919	8.69%
2 Segro Plc	€ 13,017	7.91%
3 Unibail-Rodamco-Westfield	€ 9,345	6.84%
4 Klepierre	€ 6,522	5.13%
5 Land Securities Plc	€ 5,825	4.38%
6 Castellum AB	€ 5,347	3.92%
7 Gecina	€ 4,606	3.60%
8 PSP Swiss Property	€ 6,001	3.36%
9 British Land Company Plc	€ 4,609	3.23%
10 Swiss Prime Site	€ 7,778	3.11%



**Country allocation**  
>75% operational turnover from one country (not crossing continental borders), else country of listing

**ESG weighting rules**  
Free Float Market Cap is adjusted based on GRESB Real Estate Assessment (60% - 100%) and GRESB Public Disclosure (10% - 50%) data.

**GRESB score impact on weighting**

