

COMPASS Kalstone Paris Residential Property Index (PARISSQM)

Definition

The COMPASS Kalstone Paris Residential Property Index (PARISSQM) has been designed to provide a benchmark for the “typical” transacted price in Euro per square meter in the Paris residential property market. It is the first investable benchmark related to the french real estate market.

Methodology

The Index is solely based on realised residential property transaction data reported to Paris Notaires Services (PNS) by the french notaries. The calculation methodology used to compute the index is based on stratification, median indices and smoothing techniques.

Index characteristics

Publication frequency	Publication every two weeks on Friday (1) at 17:30 pm Paris Time
Calculation currency	Euros
Calculation period	2 weeks period ending 6 weeks before the publication date
Launch date	14th of May 2018
Geographical area	Paris, France

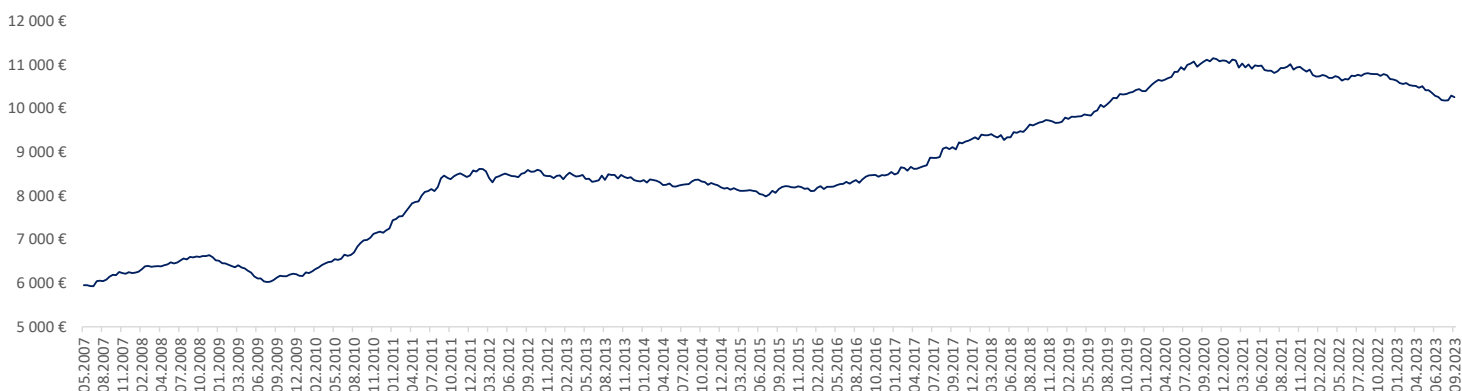
Tickers	Bloomberg	Reuters
	PARISSQM Index	.PARISSQM

Index Administrator & Calculation Agent	Compass Financial Technologies (France)
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(1): please refer to the Index methodology for exact publication date when an holiday occurs

Historical performance

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Risk and Return Indicators

Effective date	22.09.2023	Returns							
Current Index Level	10 260 EUR	1 month	3 months	6 months	YTD	1 year	3 years	5 years	10 years
		0.79%	-0.91%	-2.63%	-3.77%	-5.08%	-6.90%	6.73%	21.03%
Calculation period		Annualised return							
Start date	27.07.2023	1 year	3 years	5 years	10 years				
End Date	09.08.2023	-5.08%	-2.35%	1.31%	1.93%				
Variation vs Previous (euro)	-36 EUR	Annualised Volatility				Annualised Sharpe Ratio (2)			
Variation vs Previous (%)	-0.35%	1 year	3 years	5 years	10 years	1 year	3 years	5 years	10 years
		2.07%	2.56%	2.66%	2.85%	-3.88	-1.19	0.39	0.65
Previous date	08.09.2023								
Previous Index Level	10 296 EUR								

(2): based on 3 month Euribor

Contacts

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