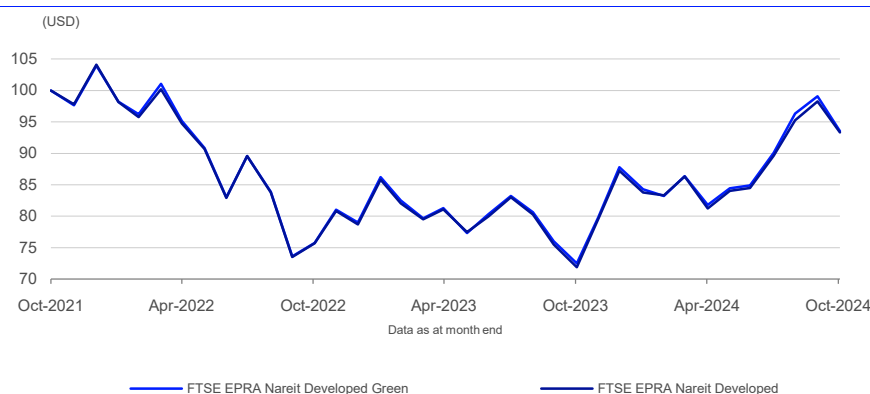


FTSE EPRA Nareit Developed Green Index

Data as at: 31 October 2024

The FTSE EPRA Nareit Developed Green Index supports investors wanting to integrate sustainable investment considerations into their listed real estate portfolio. The Index is comprised of constituents of the FTSE EPRA Nareit Developed Index. Constituent weights are adjusted (tilted) based on two sustainable investment considerations – green building certification and energy usage. Furthermore, sector-regional neutrality constraints are applied to the index in order to reduce tracking error.

3-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE EPRA Nareit Developed Green	3.8	14.4	6.6	29.1	-6.4	4.0	-2.2	0.8	14.4	18.0	21.7
FTSE EPRA Nareit Developed	4.2	14.9	7.0	29.8	-6.7	4.1	-2.3	0.8	14.4	17.9	21.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2019	2020	2021	2022	2023
FTSE EPRA Nareit Developed Green	21.3	-8.4	26.9	-24.0	11.1
FTSE EPRA Nareit Developed	23.1	-8.2	27.2	-24.4	10.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EPRA Nareit Developed Green	1.9	-0.1	0.0	-	-9.7	-31.7	-42.8	-
FTSE EPRA Nareit Developed	2.0	-0.1	0.0	0.2	-9.5	-32.0	-43.0	-43.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

The FTSE EPRA Nareit Developed Green Index incorporates Real Estate Investment Trusts (REITs) and Real Estate Holding & Development companies.

Diversified Investment Opportunities

The index series provides investors with the diversification that real estate offers due to its low correlation with other asset classes, along with sufficient liquidity to gain access to the asset class.

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Property Sector Classification

Constituents are classified into distinct Property Sectors based on gross invested book assets as disclosed in the latest published financial statement.

Top 10 Constituents

Constituent	Country/Market	Property Sector	Net MCap (USDm)	Wgt %
Realty Income	USA	Retail	109,707	6.14
Equinix Inc	USA	Data Centers	82,289	4.61
Public Storage	USA	Self Storage	77,973	4.37
Prologis	USA	Industrial	70,755	3.96
Simon Property Group	USA	Retail	67,062	3.76
Digital Realty Trust	USA	Data Centers	61,505	3.44
Alexandria Real Estate Equity	USA	HealthCare	51,936	2.91
VICI Properties	USA	Speciality	51,583	2.89
Avalonbay Communities	USA	Residential	41,590	2.33
Equity Residential	USA	Residential	34,714	1.94
Totals			649,113	36.35

Property Sector Breakdown

Property Sector	FTSE EPRA Nareit Developed Green		FTSE EPRA Nareit Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Data Centers	5	8.57	5	8.44	0.12
Diversified	89	18.36	93	18.52	-0.17
HealthCare	20	10.38	25	10.80	-0.42
Industrial	34	12.13	39	12.16	-0.03
Industrial/Office Mixed	15	1.79	19	1.65	0.14
Lodging/Resorts	15	2.34	16	2.32	0.02
Office	41	5.42	43	5.35	0.07
Residential	38	14.34	43	14.12	0.22
Retail	56	15.81	63	15.69	0.12
Self Storage	10	6.21	10	6.05	0.16
Speciality	7	4.66	8	4.89	-0.23
	330	100.00	364	100.00	

INFORMATION

Index Universe

FTSE EPRA Nareit Developed Index

Index Launch

4 December 2018

Base Date

18 September 2015

Base Value

1000

Investability Screen

Stocks are selected and weighted to ensure that the index is investable.

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Annually in September

Country/Market Breakdown

	FTSE EPRA Nareit Developed Green		FTSE EPRA Nareit Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	29	5.49	29	6.40	-0.92
Austria	1	0.05	1	0.05	0.01
Belgium	7	0.92	11	0.89	0.03
Canada	16	2.17	17	2.13	0.04
Finland	2	0.13	2	0.11	0.02
France	7	1.89	8	1.52	0.37
Germany	8	2.00	8	2.08	-0.07
Hong Kong	12	3.55	12	2.56	0.99
Ireland	1	0.02	1	0.02	0.00
Israel	2	0.18	3	0.32	-0.14
Italy	1	0.01	1	0.01	0.00
Japan	57	8.33	58	8.29	0.04
Korea	5	0.16	5	0.11	0.05
Netherlands	4	0.16	4	0.15	0.01
New Zealand	5	0.22	5	0.23	-0.02
Norway	1	0.04	1	0.04	0.00
Singapore	22	2.84	25	2.91	-0.06
Spain	3	0.61	3	0.42	0.18
Sweden	18	2.47	19	1.81	0.66
Switzerland	6	0.58	6	1.13	-0.54
UK	28	3.40	39	3.89	-0.48
USA	95	64.78	106	64.94	-0.16
Totals	330	100.00	364	100.00	

Index Characteristics

Attributes	FTSE EPRA Nareit Developed Green	FTSE EPRA Nareit Developed
Number of constituents	330	364
Dividend Yield %	4.11	3.87
Constituent (Wgt %)		
Average	0.30	0.27
Largest	6.14	5.76
Median	0.09	0.09
Top 10 Holdings (Wgt %)	36.35	33.29

About EPRA Nareit

The European Public Real Estate Association (EPRA) is a common interest group, which aims to promote, develop and represent the European public real estate sector. The National Association of Real Estate Investment Trusts® (Nareit) is the trade association for REITs and publicly traded real estate companies with an interest in the US property and investment markets.



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