

# FTSE EPRA Nareit Developed Europe Super Liquid Index

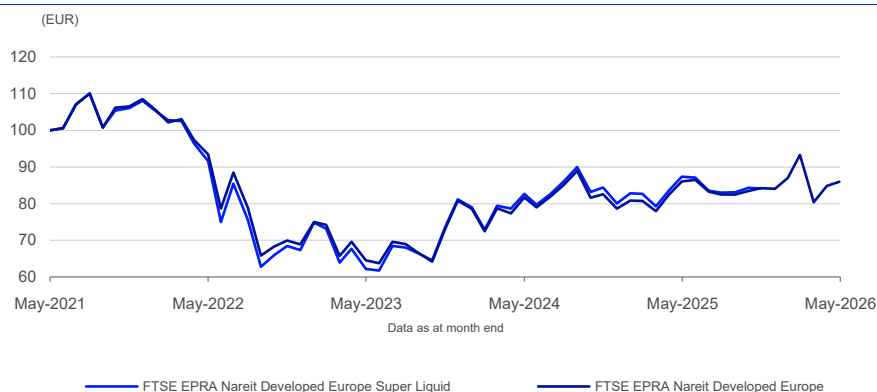
Data as at: 29 May 2026

The FTSE EPRA Nareit Global Real Estate Index Series is designed to represent general trends in eligible real estate equities worldwide. Relevant activities are defined as the ownership, trading and development of income-producing real estate. The index series now covers Global, Developed and Emerging indices.

The FTSE EPRA Nareit Developed Europe Super Liquid Index provides a highly liquid composition whilst retaining the characteristics of the underlying index, increasing the replicability of global, regional and country based indices. FTSE EPRA Nareit Super Liquid Indices utilize a innovative screening and stock selection process designed to:

- Identify and screen the most liquid stocks in a given universe.
- Quantitatively determine optimal basket size and composition.
- Create a basket which closely mirrors the characteristics of the parent index.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (EUR)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE EPRA Nareit Developed Europe Super Liquid	-	-	-	-	-	-	-	-	-	-	-
FTSE EPRA Nareit Developed Europe	-7.8	2.1	2.3	-0.1	33.2	-14.0	10.0	-3.0	15.1	19.8	22.8

\* 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 % (EUR)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE EPRA Nareit Developed Europe Super Liquid	-5.2	12.9	-9.1	27.2	-11.6	19.8	-37.7	20.7	-1.5	5.2
FTSE EPRA Nareit Developed Europe	-4.5	13.4	-7.7	29.7	-10.0	18.3	-36.5	17.4	-2.7	6.8

## FEATURES

### Coverage

Super liquid version of the FTSE EPRA Nareit Developed Europe Index, incorporating 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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies at 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.

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EPRA Nareit Developed Europe Super Liquid	-	-	-	-	-	-	-	-
FTSE EPRA Nareit Developed Europe	0.0	0.5	-0.1	0.0	-15.4	-21.0	-46.1	-46.1

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

Drawdown - based on daily data

## 1-Year Correlation - Total Return

	FTSE EPRA Nareit Developed Europe Super Liquid	FTSE EPRA Nareit Developed Europe
FTSE EPRA Nareit Developed Europe Super Liquid	1.000	0.591
FTSE EPRA Nareit Developed Europe		1.000

## Top 10 Constituents

Constituent	Country/Market	Property Sector	Net MCap (EURm)	Wgt %
Totals			0	0.00

## ICB Industry Breakdown

Property Sector	FTSE EPRA Nareit Developed Europe Super Liquid			FTSE EPRA Nareit Developed Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Diversified	-	-	-	25	67,839	33.92
HealthCare	-	-	-	5	10,598	5.30
Industrial	-	-	-	10	26,272	13.13
Industrial/Office Mixed	-	-	-	9	11,638	5.82
Lodging/Resorts	-	-	-	2	2,164	1.08
Office	-	-	-	12	14,003	7.00
Residential	-	-	-	18	32,033	16.02
Retail	-	-	-	17	30,831	15.41
Self Storage	-	-	-	3	4,154	2.08
Speciality	-	-	-	1	485	0.24
		0	0.00	102	200,016	100.00

## Index Characteristics

Attributes	FTSE EPRA Nareit Developed Europe Super Liquid	FTSE EPRA Nareit Developed Europe
Number of constituents	-	102
Net MCap (EURm)	-	200,016
Dividend Yield %	-	4.48
Constituent Sizes (Net MCap EURm)		
Average	-	1,961
Largest	-	15,239
Smallest	-	71
Median	-	1,021
Weight of Largest Constituent (%)	-	7.62
Top 10 Holdings (% Index MCap)	-	43.58

## 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.

## INFORMATION

## Index Universe

FTSE EPRA Nareit Global Real Estate Index Series

## Index Launch

2 May 2013

## Base Date

20 March 2009

## Base Value

5000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

End-of-day

## End-of-Day Distribution

Via FTP and email

## Currency

USD, EUR, GBP, JPY, AUD

## Review Dates

Reviewed annually in March, but capped quarterly at 10%

## History

Available from 20 March 2009



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