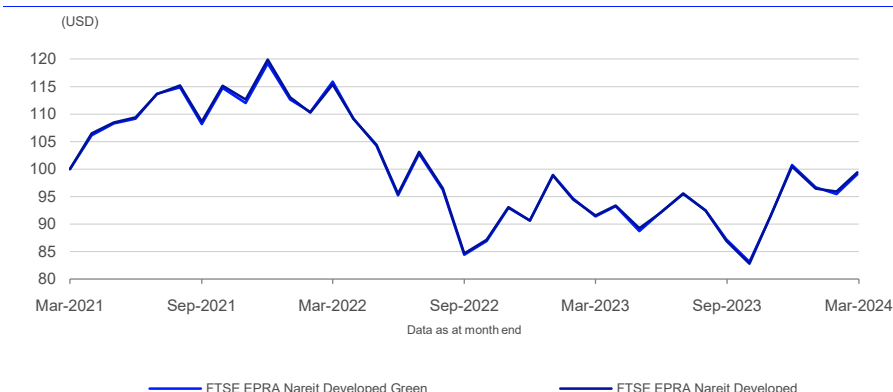


# FTSE EPRA Nareit Developed Green Index

Data as at: 29 March 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	-1.6	13.6	-1.6	8.4	-0.9	2.3	-0.3	0.5	15.1	17.4	21.0
FTSE EPRA Nareit Developed	-1.0	14.4	-1.0	8.6	-0.6	3.8	-0.2	0.7	15.0	17.3	21.0

\* 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	0.7	0.0	0.0	-	-15.5	-31.7	-42.8	-
FTSE EPRA Nareit Developed	0.8	0.0	0.0	0.2	-15.9	-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	Property Sector	Net MCap (USDm)	Wgt %
Prologis	USA	Industrial	105,887	6.65
Equinix Inc	USA	Data Centers	73,842	4.64
Ventas Inc	USA	HealthCare	66,778	4.19
Avalonbay Communities	USA	Residential	53,892	3.38
Equity Residential	USA	Residential	49,605	3.11
Public Storage	USA	Self Storage	46,475	2.92
Digital Realty Trust	USA	Data Centers	46,182	2.90
Realty Income	USA	Retail	39,990	2.51
Simon Property Group	USA	Retail	31,945	2.01
Extra Space Storage	USA	Self Storage	30,826	1.94
Totals			545,423	34.24

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	4	7.66	4	7.41	0.26
Diversified	83	18.67	92	20.25	-1.58
HealthCare	18	7.25	22	7.34	-0.09
Industrial	32	14.40	38	14.18	0.22
Industrial/Office Mixed	22	2.09	22	2.25	-0.16
Lodging/Resorts	16	2.99	16	2.87	0.12
Office	43	6.99	46	6.79	0.19
Residential	35	15.35	44	14.68	0.67
Retail	56	15.52	62	15.39	0.13
Self Storage	8	6.13	9	5.92	0.21
Speciality	7	2.94	7	2.92	0.02
	324	100.00	362	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 Breakdown

	FTSE EPRA Nareit Developed Green		FTSE EPRA Nareit Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	24	3.79	27	6.11	-2.31
Austria	1	0.13	1	0.07	0.05
Belgium	9	1.14	11	1.00	0.14
Canada	16	3.54	18	2.43	1.11
Finland	1	0.15	2	0.13	0.01
France	8	1.81	8	1.54	0.27
Germany	8	2.28	8	2.02	0.26
Hong Kong	13	3.12	13	3.07	0.05
Ireland	1	0.02	1	0.03	-0.01
Israel	3	0.65	3	0.34	0.31
Italy	1	0.00	1	0.01	0.00
Japan	54	10.49	59	10.20	0.29
Korea	3	0.06	5	0.10	-0.05
Netherlands	4	0.22	4	0.15	0.08
New Zealand	4	0.11	6	0.30	-0.18
Norway	1	0.04	1	0.04	-0.01
Singapore	25	3.44	25	3.08	0.36
Spain	3	0.87	3	0.36	0.51
Sweden	15	2.22	18	2.02	0.20
Switzerland	6	0.58	6	1.12	-0.54
UK	30	3.25	40	4.18	-0.93
USA	94	62.09	102	61.70	0.39
<b>Totals</b>	<b>324</b>	<b>100.00</b>	<b>362</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE EPRA Nareit Developed Green	FTSE EPRA Nareit Developed
Number of constituents	324	362
Dividend Yield %	4.21	4.09
Constituent (Wgt %)		
Average	0.31	0.28
Largest	6.65	7.26
Median	0.11	0.10
Top 10 Holdings (Wgt %)	34.25	32.40

## 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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