

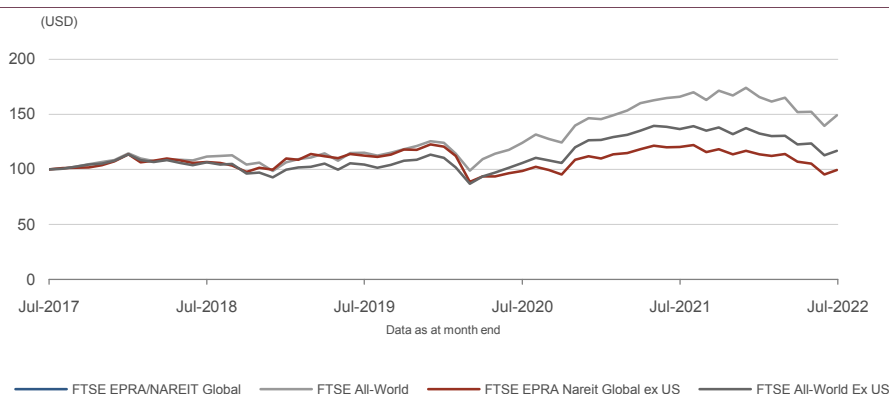
# FTSE EPRA Nareit Global & Global ex US Indices

Data as at: 29 July 2022

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, as well the UK's AIM market.

The FTSE EPRA Nareit Global Index and FTSE EPRA Nareit Global ex US Index are designed to track the performance of listed real estate companies and REITs in both developed and emerging markets. By making the index constituents free-float adjusted, liquidity, size and revenue screened, the series is suitable for use as the basis for investment products, such as derivatives and Exchange Traded Funds (ETFs).

## 5-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 All-World	-1.9	-9.9	-14.2	-10.0	29.6	49.2	9.0	8.3	16.2	20.4	16.5
FTSE EPRA Nareit Global ex US	-7.1	-12.7	-15.0	-17.4	-11.8	-0.7	-4.1	-0.1	14.0	23.9	17.3
FTSE All-World Ex US	-4.8	-11.9	-15.1	-14.5	11.8	16.8	3.8	3.1	15.8	20.1	15.8

\* 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 % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9
FTSE EPRA Nareit Global ex US	39.0	2.1	3.6	-3.5	1.8	26.4	-7.1	23.0	-8.8	4.3
FTSE All-World Ex US	17.8	15.6	-3.0	-4.5	5.1	27.5	-13.9	22.2	11.5	8.7

## FEATURES

### Coverage

The FTSE EPRA Nareit Global Indexes incorporate 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 indexes are calculated based on price and total return methodologies, both real time and 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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EPRA/NAREIT Global	-	-	-	-	-	-	-	-
FTSE All-World	-0.6	0.4	0.5	0.7	-21.9	-33.7	-33.7	-33.7
FTSE EPRA Nareit Global ex US	-1.2	-0.2	0.0	0.2	-25.0	-39.5	-39.5	-39.5
FTSE All-World Ex US	-0.9	0.2	0.2	0.4	-23.1	-34.4	-34.4	-34.4

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

**Top 10 Constituents - FTSE EPRA Nareit Global Index**

Constituent	Country	Property Sector	Net MCap (USDm)	Wgt %
<b>Totals</b>			<b>0</b>	<b>0.00</b>

**Top 10 Constituents - FTSE EPRA Nareit Global ex US Index**

Constituent	Country	Property Sector	Net MCap (USDm)	Wgt %
Vonovia SE	Germany	Residential	25,712	3.24
Mitsui Fudosan	Japan	Diversified	20,156	2.54
Link Real Estate Investment Trust	Hong Kong	Diversified	17,633	2.22
Sun Hung Kai Props	Hong Kong	Diversified	16,958	2.14
Mitsubishi Estate	Japan	Diversified	16,621	2.09
Segro	UK	Industrial	15,988	2.01
CK Asset Holdings	Hong Kong	Diversified	13,933	1.76
China Resources Land (Red Chip)	China	Diversified	11,484	1.45
Sumitomo Realty & Development	Japan	Diversified	10,796	1.36
China Overseas Land & Inv (Red Chip)	China	Residential	10,565	1.33
<b>Totals</b>			<b>159,845</b>	<b>20.14</b>

**Country Breakdown**

Country	No. of Cons	Net MCap (USDm)	Wgt %
<b>Totals</b>		<b>0</b>	<b>0.00</b>

**Property Sector Breakdown**

Property Sector	FTSE EPRA/NAREIT Global			FTSE EPRA Nareit Global ex US		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
<b>Totals</b>	<b>0</b>	<b>0.00</b>		<b>0</b>	<b>0.00</b>	

**Index Characteristics**

Attributes	FTSE EPRA/NAREIT Global	FTSE All-World	FTSE EPRA Nareit Global ex US	FTSE All-World Ex US

**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**

23 March 2009

**Base Date**

31 December 1999

**Base Value**

1000

**Investability Screen**

Actual free float applied and liquidity screened

**Index Calculation**

Real-time and end-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD, EUR, GBP, JPY, AUD

**Review Dates**

Quarterly in March, June, September and December



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