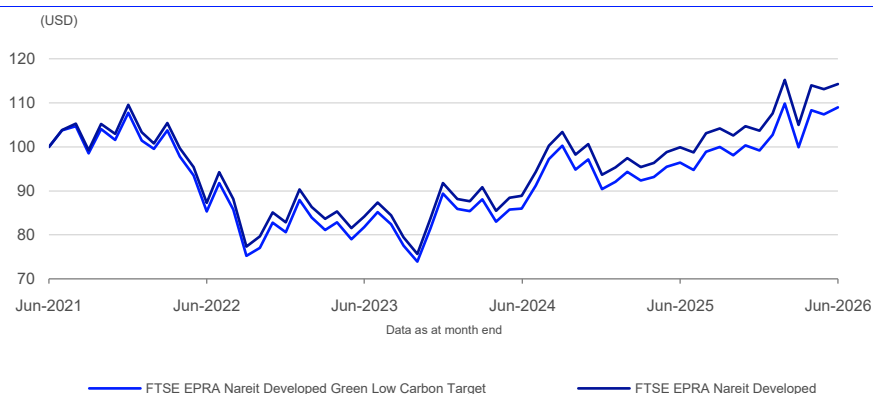


FTSE EPRA Nareit Developed Green Low Carbon Target Index

Data as at: 30 June 2026

The FTSE EPRA Nareit Green Low Carbon Target 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. The base universe is screened against Non-Renewable Energy, Tobacco, Weapons and Controversies. Remaining constituent weights are then adjusted (tilted) based on three sustainable investment considerations – green building certification, energy usage and carbon emissions.

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 EPRA Nareit Developed Green Low Carbon Target	9.1	9.9	9.9	13.0	33.3	9.0	10.0	1.7	11.3	14.7	18.0
FTSE EPRA Nareit Developed	8.8	10.2	10.2	14.4	35.8	14.3	10.7	2.7	11.1	14.4	17.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE EPRA Nareit Developed Green Low Carbon Target	4.8	12.3	-5.3	22.3	-8.6	24.0	-25.2	11.0	1.1	9.7
FTSE EPRA Nareit Developed	5.0	11.4	-4.7	23.1	-8.2	27.2	-24.4	10.9	2.0	10.7

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 Low Carbon Target	1.1	0.6	0.1	0.2	-10.2	-17.2	-32.9	-42.1
FTSE EPRA Nareit Developed	1.3	0.7	0.2	0.2	-9.9	-16.9	-32.0	-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 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 with end-of-day pricing.

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	ICB Subsector	Net MCap (USDm)	Wgt %
Welltower Inc.	USA	Health Care REITs	159,199	8.10
Realty Income	USA	Retail REITs	95,651	4.87
Prologis	USA	Industrial REITs	94,643	4.81
Equinix Inc	USA	Other Specialty REITs	91,480	4.65
Simon Property Group	USA	Retail REITs	71,829	3.65
Public Storage	USA	Storage REITs	63,945	3.25
Digital Realty Trust	USA	Other Specialty REITs	43,208	2.20
Extra Space Storage	USA	Other Specialty REITs	36,817	1.87
Ventas Inc	USA	Health Care REITs	35,843	1.82
Iron Mountain	USA	Other Specialty REITs	32,529	1.65
Totals			725,144	36.89

ICB Subsector Breakdown

ICB Code	ICB Subsector	No. of Cons	Net MCap (USDm)	Wgt %
10101010	Computer Services	2	6,253	0.32
35101010	Real Estate Holding and Development	65	248,914	12.66
35102000	Diversified REITs	34	108,611	5.53
35102010	Health Care REITs	21	278,213	14.15
35102015	Hotel & Lodging REITs	16	78,967	4.02
35102020	Industrial REITs	31	200,033	10.18
35102030	Office REITs	50	130,659	6.65
35102040	Residential REITs	36	239,698	12.19
35102045	Retail REITs	59	356,391	18.13
35102050	Storage REITs	8	89,893	4.57
35102070	Other Specialty REITs	13	226,533	11.52
40201050	Storage Facilities	1	926	0.05
40501025	Hotels and Motels	1	631	0.03
Totals		337	1,965,722	100.00

INFORMATION**Index Universe**

FTSE EPRA Nareit Global Real Estate Index Series

Index Launch

22 September 2022

Base Date

21 September 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	26	79,343	4.04
Austria	1	855	0.04
Belgium	12	17,172	0.87
Canada	17	33,567	1.71
Finland	1	2,201	0.11
France	9	44,218	2.25
Germany	8	33,736	1.72
Hong Kong	14	47,517	2.42
Ireland	1	692	0.04
Israel	3	10,755	0.55
Italy	1	141	0.01
Japan	57	179,839	9.15
Korea	4	1,757	0.09
Netherlands	3	3,464	0.18
New Zealand	5	3,284	0.17
Norway	2	1,239	0.06
Singapore	24	46,150	2.35
Spain	2	11,210	0.57
Sweden	21	35,498	1.81
Switzerland	7	40,533	2.06
UK	28	79,992	4.07
USA	91	1,292,561	65.75
Totals	337	1,965,722	100.00

Index Characteristics

Attributes	FTSE EPRA Nareit Developed Green Low Carbon Target	FTSE EPRA Nareit Developed
Number of constituents	337	351
Net MCap (USDm)	1,965,722	2,021,807
Dividend Yield %	3.81	3.76
Constituent Sizes (Net MCap USDm)		
Average	5,833	5,760
Largest	159,199	160,084
Smallest	93	136
Median	1,844	1,888
Weight of Largest Constituent (%)	8.10	7.92
Top 10 Holdings (% Index MCap)	36.89	37.26

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.

Partner Information

FTSE partners with Measurabl who provide the sustainability metrics for the REIT universe.



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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659