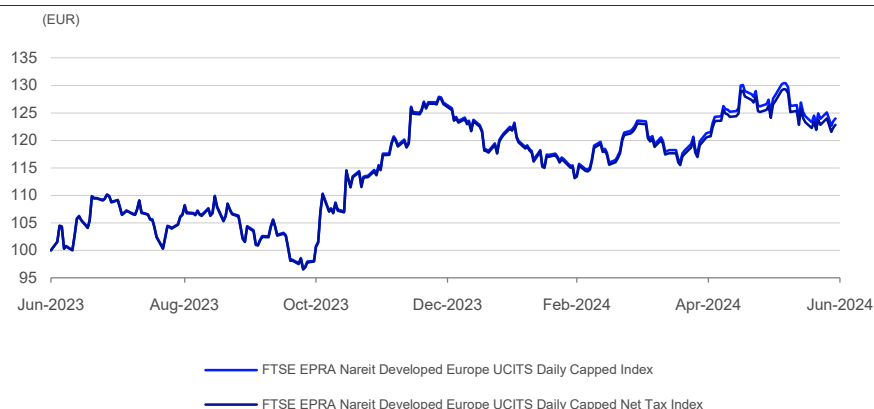


FTSE EPRA Nareit Developed Europe UCITS Daily Capped Index

Data as at: 28 June 2024

The index is designed to track the performance of listed real estate companies and REITs in Developed Europe. Relevant real estate activities are defined as the ownership, trading and development of income-producing real estate. The index is monitored daily to ensure that constituent weights do not breach the target thresholds.

1-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 UCITS Daily Capped Index	0.3	-2.3	-2.3	24.0	-20.3	-	-7.3	-	22.0	21.9	-
FTSE EPRA Nareit Developed Europe UCITS Daily Capped Net Tax Index	-0.2	-3.0	-3.0	22.8	-22.2	-	-8.0	-	22.0	21.9	-

* 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

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 UCITS Daily Capped Index	1.1	-0.3	-	-	-12.3	-45.3	-	-
FTSE EPRA Nareit Developed Europe UCITS Daily Capped Net Tax Index	1.0	-0.4	-	-	-12.3	-45.8	-	-

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

Drawdown – based on daily data

FEATURES

Objective

The index is designed for use in 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.

Capping

The index is monitored daily to ensure that constituent weights do not breach the following thresholds: No company is greater than 10%, and all companies that have a weight greater than 5% in aggregate are no more than 40% of the index.

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, available end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Austria	1	1,061	0.55
Belgium	11	15,448	8.00
Finland	2	1,887	0.98
France	8	23,259	12.04
Germany	8	29,157	15.09
Ireland	1	405	0.21
Italy	1	113	0.06
Netherlands	4	2,300	1.19
Norway	1	688	0.36
Spain	3	5,642	2.92
Sweden	18	30,416	15.74
Switzerland	6	17,270	8.94
UK	39	65,548	33.93
Totals	103	193,194	100.00

Index Characteristics

Attributes	FTSE EPRA Nareit Developed Europe UCITS Daily Capped	FTSE EPRA Nareit Developed Europe UCITS Daily Capped Net Tax
Number of constituents	103	103
Net MCap (EURm)	193,194	193,194
Dividend Yield %	4.11	3.21
Constituent Sizes (Net MCap EURm)		
Average	1,876	1,876
Largest	17,193	17,193
Smallest	106	106
Median	971	971
Weight of Largest Constituent (%)	8.90	8.90
Top 10 Holdings (% Index MCap)	40.01	40.01

INFORMATION

Index Universe

FTSE EPRA Nareit Developed Index

Index Launch

24 August 2020

Base Date

1 July 2020

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September, and December

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