

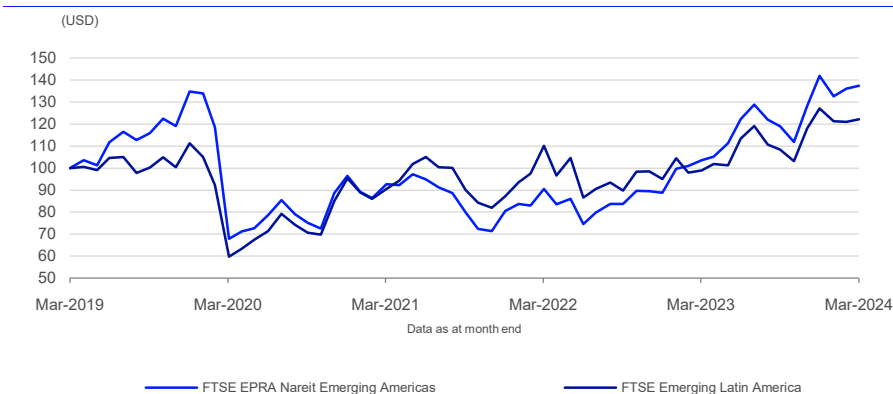
FTSE EPRA Nareit Emerging Americas Index

Data as at: 29 March 2024

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 Emerging Americas Index is designed to track the performance of listed real estate companies and REITs in 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 EPRA Nareit Emerging Americas	-3.2	15.5	-3.2	32.7	48.2	37.4	14.0	6.6	19.1	24.0	35.1
FTSE Emerging Latin America	-3.9	12.8	-3.9	23.5	35.0	22.2	10.5	4.1	18.0	24.4	32.2

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE EPRA Nareit Emerging Americas	-16.6	-35.0	8.9	20.0	-12.7	49.4	-28.4	-16.6	10.4	59.8
FTSE Emerging Latin America	-12.6	-31.4	31.6	23.0	-6.2	20.2	-14.3	-8.6	9.1	33.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EPRA Nareit Emerging Americas	1.7	0.6	0.2	0.0	-14.5	-30.5	-60.6	-66.8
FTSE Emerging Latin America	1.3	0.4	0.1	0.1	-15.2	-28.3	-54.0	-56.7

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 Emerging Americas 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 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.

Top 5 Constituents

Constituent	Country	Property Sector	Net MCap (USDm)	Wgt %
Fibra Uno Administracion S.A. de C.V.	Mexico	Diversified	4,771	19.12
Corporacion Inmobiliaria Vesta	Mexico	Industrial	3,325	13.33
Prologis Property Mexico S.A. de C.V.	Mexico	Industrial	3,038	12.17
ALLOS SA	Brazil	Retail	2,254	9.03
PLA Administradora Industrial S. de R.L. de C.V.	Mexico	Industrial	2,107	8.44
Totals			15,495	62.09

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	16	7,802	31.26
Chile	3	2,143	8.59
Mexico	6	15,009	60.15
Totals	25	24,954	100.00

Sector Breakdown

Property Sector	No. of Cons	Net MCap (USDm)	Wgt %
Diversified	6	5,577	22.35
Industrial	5	10,143	40.65
Residential	9	3,469	13.90
Retail	5	5,765	23.10
Totals	25	24,954	100.00

Index Characteristics

Attributes	FTSE EPRA Nareit Emerging Americas	FTSE Emerging Latin America
Number of constituents	25	144
Net MCap (USDm)	24,954	694,720
Dividend Yield %	4.36	7.11
Constituent Sizes (Net MCap USDm)		
Average	998	4,824
Largest	4,771	46,072
Smallest	43	121
Median	409	2,476
Weight of Largest Constituent (%)	19.12	6.63
Top 10 Holdings (% Index MCap)	86.31	40.18

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

22 December 2008

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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info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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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