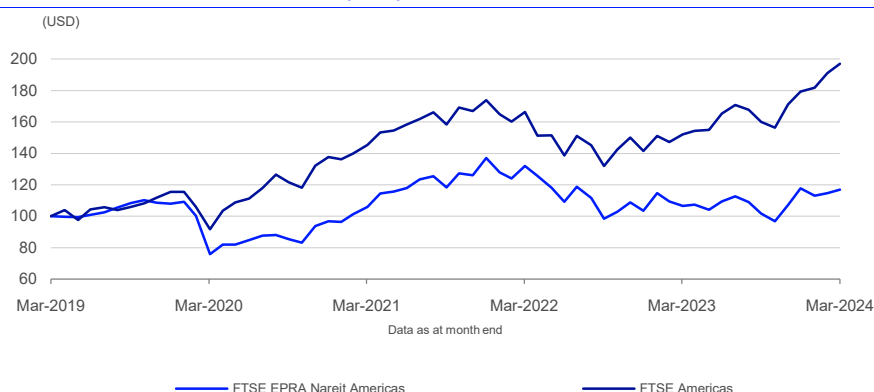# FTSE EPRA Nareit Americas Index

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 Americas Index is 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 (USD)

Data as at month end

— FTSE EPRA Nareit Americas   — FTSE Americas

Performance and Volatility - Total Return (USD)

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE EPRA Nareit Americas	-0.7	15.1	-0.7	9.8	10.4	17.0	3.3	3.2	17.8	19.7	22.4
FTSE Americas	9.9	23.0	9.9	29.5	35.4	97.0	10.6	14.5	11.3	17.2	18.7

* 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 (USD)

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE EPRA Nareit Americas	26.2	0.7	8.2	4.9	-4.1	25.1	-10.2	41.4	-24.4	13.8
FTSE Americas	11.6	-1.3	12.8	21.8	-5.1	31.2	19.3	26.3	-18.6	26.7

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

Freely available index rules are overseen by an independent committee of leading market professionals.

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.

Source: FTSE Russell as at 29 March 2024. Past performance is no guarantee of future results.

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Top 10 Constituents

Constituent	Country	Property Sector	Net MCap (USDm)	Wgt %
Prologis	USA	Industrial	119,982	11.06
Equinix Inc	USA	Data Centers	76,938	7.09
Welltower Inc.	USA	HealthCare	51,692	4.77
Simon Property Group	USA	Retail	50,690	4.67
Public Storage	USA	Self Storage	45,373	4.18
Realty Income	USA	Retail	44,919	4.14
Digital Realty Trust	USA	Data Centers	43,431	4.00
VICI Properties	USA	Speciality	30,753	2.83
Extra Space Storage	USA	Self Storage	30,685	2.83
Avalonbay Communities	USA	Residential	26,249	2.42
Totals			**520,712**	**48.00**

Property Sector Breakdown

Property Sector	No. of Cons	Net MCap (USDm)	Wgt %
Data Centers	2	120,369	11.10
Diversified	14	27,817	2.56
HealthCare	13	111,951	10.32
Industrial	16	186,675	17.21
Industrial/Office Mixed	1	1,496	0.14
Lodging/Resorts	10	38,339	3.53
Office	16	64,112	5.91
Residential	31	194,773	17.96
Retail	33	202,591	18.68
Self Storage	5	89,980	8.30
Speciality	4	46,647	4.30
Totals	**145**	**1,084,751**	**100.00**

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	16	7,802	0.72
Canada	18	40,133	3.70
Chile	3	2,143	0.20
Mexico	6	15,009	1.38
USA	102	1,019,664	94.00
Totals	**145**	**1,084,751**	**100.00**

Index Characteristics

Attributes	FTSE EPRA Nareit Americas	FTSE Americas
Number of constituents	145	770
Net MCap (USDm)	1,084,751	47,783,488
Dividend Yield %	4.16	1.49
Constituent Sizes (Net MCap USDm)		
Average	7,481	62,056
Largest	119,982	3,127,258
Smallest	43	121
Median	2,604	22,031
Weight of Largest Constituent (%)	11.06	6.54
Top 10 Holdings (% Index MCap)	48	29.15

Source: FTSE Russell as at 29 March 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

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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.

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:

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