

FTSE EPRA Nareit Index Futures

The FTSE EPRA Real Estate Index Futures are a strategic collaboration between Eurex, FTSE Russell and the National Association of Real Estate Investment Trusts®, Nareit. The diverse product suite offers futures tied to FTSE EPRA Nareit real estate indices.

ENTER THE DYNAMIC REAL ESTATE SECTOR

The futures allow investors to hedge exposures and optimize portfolio performance. Seamlessly integrated into the PRISMA risk management, they provide portfolio-margining benefits with equity and index products as well as portfolio-margining benefits with index and single stock derivatives at Eurex.

Eurex FTSE EPRA Real Estate Index Futures deliver unparalleled efficiency and flexibility in trading strategies.

The three products are based on the following indices:

- FTSE EPRA Nareit Developed Europe Index [Factsheet](#)
- FTSE EPRA Nareit Eurozone Index [Factsheet](#)
- FTSE EPRA Nareit UK Index [Factsheet](#)

The [FTSE Russell website](#) provides further information.

What are the key benefits?



Efficient portfolio margining

Portfolio margining benefits with equity and index products at Eurex, streamlining collateral management and optimizing capital efficiency.



Transparency

Built on transparent and robust methodologies, FTSE EPRA Nareit Indices provide reliable and trusted benchmarks for real estate investments.



Portfolio diversification

Great versatility and adaptability to various investment strategies. Opportunity for benchmarked funds to hedge and equitize in the underlying index, thus increasing operational efficiency and reducing tracking error.



Contract specifications

FTSE® EPRA Nareit Index Futures			
Product name	FTSE® EPRA Nareit Developed Europe Index Futures	FTSE® EPRA Nareit Eurozone Index Futures	FTSE® EPRA Nareit UK Index Futures
Eurex product code	FEDE	FEEU	FEUK
Underlying index	FTSE® EPRA Nareit Developed Europe Index	FTSE® EPRA Nareit Eurozone Index	FTSE® EPRA Nareit UK Index
Contract name	EPRA Index Futures	EPEU Index Futures	ELUK Index Futures
Bloomberg	EPRA – FEDA Index	EPEU – FEIA Index	ELUK – FEWA Index
Contract value	EUR 10 per index point	EUR 10 per index point	GBP 10 per index point
Minimum price change	0.5 index points (tick value: EUR 5)	0.5 index points (tick value: EUR 5).	0.5 index points (tick value: GBP 5).
Settlement	Cash settlement, payable on the first exchange day following the final settlement day.		
Last trading day	Last trading day is the final settlement day. Close of trading in the maturing series on the last trading day is at 16:35 CET.		
Final settlement day and expiration	Final settlement and expiration day is the 3rd Friday of each expiration month if this is a trading day at Eurex, otherwise the immediately preceding exchange day.		
Final settlement price	Established by Eurex on expiration day and index value is based on closing price as calculated by FTSE International Limited.		
Contract months	The four nearest quarterly months of the March, June, September and December cycle.		
Minimum block trade size (TES / Eurex EnLight)	250		
Trading hours Orderbook	07:50 – 22:00		
Trading hours TES	08:00 – 22:00		

Contact

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