

The Global IRR Index

- > The second IRR Index consultation release features 313 closed end funds across vintages from pre-2002 to 2018 with a non-core strategy
- > Older vintage funds (pre-2002) delivered the highest performance with an equally weighted IRR of 15.7%
- > Funds launched between 2008 and 2010 displayed the widest range between the upper (18.1%) and the lower quartile (2.8%)

The second release of the Global IRR Index includes 313 closed end funds across vintages from pre-2002 to 2018 with a non-core manager defined strategy, comprising of 267 value added and 46 opportunity funds.

This Global IRR Index release features 79 Asia Pacific funds, 100 European and 134 US focused non-core closed end funds, thus, providing global coverage.

The sample does not contain core funds featuring in European closed end funds universe, and it includes both active and liquidated funds.

This initiative represents the logical integration of ANREV, INREV and NCREIF to meet the data collection and, increasingly global, information needs of our members; and to serve as the basis for further collaboration in the future

The Global IRR Index measures equally weighted since-inception IRR net of fees and costs.

For further details contact research@inrev.org

The full report is available to members at inrev.org/market-information

Distribution of since inception IRR

