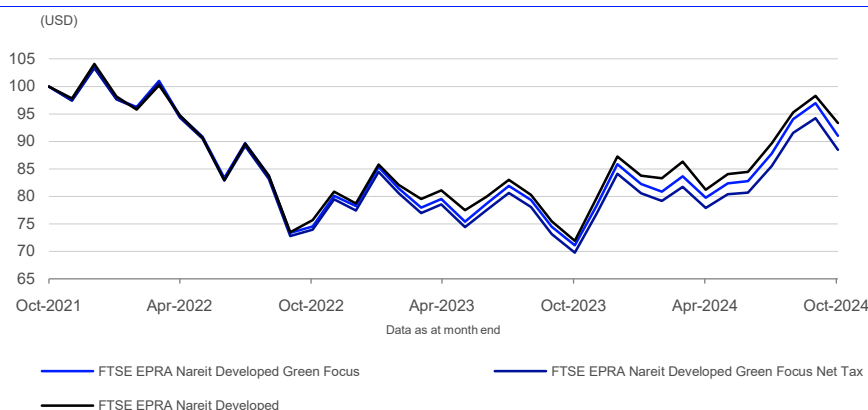


# FTSE EPRA Nareit Developed Green Focus Index

Data as at: 31 October 2024

The FTSE EPRA Nareit Developed Green Focus Index supports investors wanting to integrate sustainable investment considerations into their listed real estate portfolio. The Index is comprised of constituents of the FTSE EPRA Nareit Developed Index. Constituent weights are adjusted (tilted) based on two sustainable investment considerations – green building certification and energy usage.

## 3-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 Developed Green Focus	3.7	14.2	6.1	28.1	-8.9	-1.1	-3.1	-0.2	14.7	18.2	21.1
FTSE EPRA Nareit Developed Green Focus Net Tax	3.5	13.6	5.2	26.8	-11.5	-5.5	-4.0	-1.1	14.6	18.2	21.2
FTSE EPRA Nareit Developed	4.2	14.9	7.0	29.8	-6.7	4.1	-2.3	0.8	14.4	17.9	21.7

\* 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

Index % (USD)	2019	2020	2021	2022	2023
FTSE EPRA Nareit Developed Green Focus	20.5	-7.4	22.2	-24.4	9.8
FTSE EPRA Nareit Developed Green Focus Net Tax	19.4	-8.2	21.2	-25.1	8.6
FTSE EPRA Nareit Developed	23.1	-8.2	27.2	-24.4	10.9

## FEATURES

### Diversified Investment Opportunities

The indexes 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 index is calculated based on price and total return methodologies, on an end-of-day basis. A net of tax index is also available.

### Property Sector Classification

Constituents are classified into distinct Property Sectors based on gross invested book assets, as disclosed in the latest published financial statement.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EPRA Nareit Developed Green Focus	1.8	-0.1	0.0	-	-10.3	-32.5	-40.6	-
FTSE EPRA Nareit Developed Green Focus Net Tax	1.8	-0.2	-0.1	-	-10.6	-33.6	-40.7	-
FTSE EPRA Nareit Developed	2.0	-0.1	0.0	0.2	-9.5	-32.0	-43.0	-43.0

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

Top 10 Constituents

Constituent	Country/Market	Property Sector	FTSE EPRA Nareit Developed Green Focus (Wgt %)	FTSE EPRA Nareit Developed (Wgt %)	Diff %
Realty Income	USA	Retail	8.58	2.86	5.73
Public Storage	USA	Self Storage	6.05	2.87	3.18
Alexandria Real Estate Equity	USA	HealthCare	3.68	1.07	2.62
Equinix Inc	USA	Data Centers	3.42	4.76	-1.33
Simon Property Group	USA	Retail	3.03	3.02	0.01
Digital Realty Trust	USA	Data Centers	2.86	3.18	-0.32
Avalonbay Communities	USA	Residential	2.78	1.74	1.04
Vonovia SE	Germany	Residential	2.74	1.27	1.46
Equity Residential	USA	Residential	2.29	1.47	0.82
Mitsubishi Estate	Japan	Diversified	2.06	0.89	1.17
Totals			37.49	23.13	

Country/Market Breakdown

Country/Market	FTSE EPRA Nareit Developed Green Focus		FTSE EPRA Nareit Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	28	4.00	29	6.40	-2.40
Austria	1	0.10	1	0.05	0.06
Belgium	7	0.85	11	0.89	-0.04
Canada	13	0.71	17	2.13	-1.42
Finland	2	0.22	2	0.11	0.11
France	7	2.23	8	1.52	0.71
Germany	8	4.03	8	2.08	1.95
Hong Kong	12	1.98	12	2.56	-0.58
Ireland	1	0.02	1	0.02	0.00
Israel	2	0.08	3	0.32	-0.24
Italy	-	-	1	0.01	-0.01
Japan	53	10.25	58	8.29	1.96
Korea	5	0.19	5	0.11	0.07
Netherlands	4	0.17	4	0.15	0.02
New Zealand	3	0.08	5	0.23	-0.16
Norway	1	0.07	1	0.04	0.03
Singapore	17	1.42	25	2.91	-1.48
Spain	3	0.66	3	0.42	0.24
Sweden	17	3.71	19	1.81	1.90
Switzerland	5	0.23	6	1.13	-0.89
UK	26	5.81	39	3.89	1.92
USA	88	63.19	106	64.94	-1.75
Totals	303	100.00	364	100.00	

INFORMATION

Index Universe

FTSE EPRA Nareit Developed Index

Index Launch

31 May 2019

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Annually in September

Index Characteristics

Attributes	FTSE EPRA Nareit Developed Green Focus	FTSE EPRA Nareit Developed
Number of constituents	303	364
Dividend Yield %	4.10	3.87
Constituent (Wgt %)		
Average	0.33	0.27
Largest	8.58	5.76
Median	0.08	0.09
Top 10 Holdings (Wgt %)	37.49	33.29

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.



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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### 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