

FTSE Nareit Equity REITs Index (Japanese)

Data as at: 31 October 2024

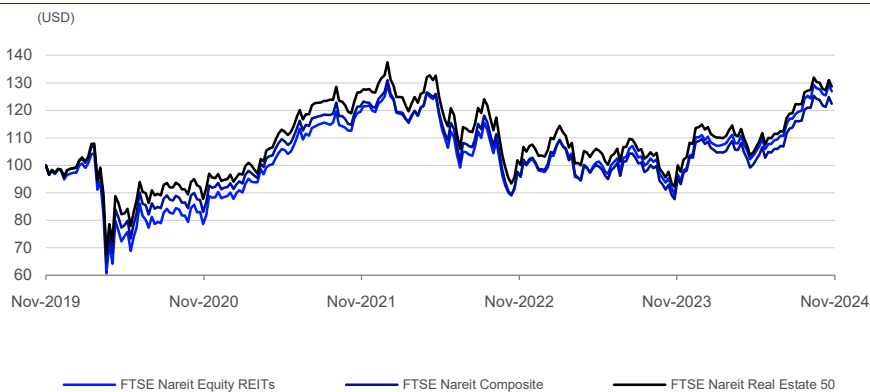
FTSE Nareit 米国不動産インデックスシリーズは、米国経済全体の商業不動産スペースを網羅する REIT パフォーマンスインデックスの包括的なファミリーを投資家に提供するように設計されています。このインデックスシリーズは、すべての投資および不動産セクターへのエクスポージャーを投資家に提供します。さらに、より焦点を絞った不動産セクターならびにサブセクターのインデックスでは、商業不動産へのエクスポージャーを、より限定的な市場に集中させることが可能です。

FTSE Nareit エクイティ型 REIT インデックスには、森林 REIT またはインフラストラクチャ REIT に分類されないすべてのエクイティ型 REIT が含まれます。

REIT について

REIT はアパート、ショッピングセンター、オフィス、ホテルや倉庫などの不動産を所有し、ほとんどの場合にそれらを収益を生み出す事業として運営している企業です。一部の REIT は不動産への融資も行っています。多くの REIT の証券は、通常は主要な証券取引所で自由に取引されています。REIT とみなされるには、企業は課税収益の最低 90% を毎年証券保有者に配当していなければなりません。REIT とみなされる企業は、証券保有者に支払われる配当金を法人税の課税対象収益から差し引くことが認められています。その結果、ほとんどの REIT は課税対象収益の最低 100% を証券保有者に配当しているため、法人税を支払う必要がありません。税金は、受け取った配当金および資本利得に対して証券保有者によって支払われます。大多数の州はこの連邦の制度に従っているため、REIT は州所得税を支払う必要もありません。他のビジネスと同様ですがパートナーシップとは異なり、REIT は資本損失を証券保有者に転嫁することはできません。

5-Year Performance - Total Return



パフォーマンスおよびボラティリティ - トータルリターン

| Index (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|----------------------------|----------|------|------|------|------|------|--------------|-----|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Nareit Equity REITs | 6.1 | 21.3 | 12.6 | 36.8 | 4.7 | 24.9 | 1.5 | 4.6 | 16.9 | 20.3 | 22.2 |
| FTSE Nareit Composite | 4.8 | 20.6 | 9.8 | 33.7 | -1.0 | 20.1 | -0.3 | 3.7 | 16.8 | 20.6 | 22.0 |
| FTSE Nareit Real Estate 50 | 5.0 | 21.4 | 9.9 | 33.7 | -0.4 | 25.8 | -0.1 | 4.7 | 16.7 | 20.8 | 21.2 |

* 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

FEATURES

カバレッジ

上場された米国 REIT

目的

当インデックスは、仕組み商品やインデックストラッキングファンドの作成、またはパフォーマンスのベンチマークとしての位置づけを念頭に設計されています。

投資可能性

投資可能な機会セットのみをインデックスに反映するため、各銘柄に浮動株調整を行っています。

流動性

インデックスを売買可能にするために、銘柄にスクリーニングをかけています。

透明性

インデックスの構成銘柄選択手法は FTSE Russell のウェブサイトです。誰でも閲覧可能です。

計算頻度

当インデックスは、リアルタイムベースおよび終値ベースで、プライスリターン (配当なし) とトータルリターン (配当込み) の値をもとに計算しています。

前年同期比のパフォーマンス - トータルリターン

| Index % (USD) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|----------------------------|------|------|------|------|------|------|------|------|-------|------|
| FTSE Nareit Equity REITs | 30.1 | 3.2 | 8.5 | 5.2 | -4.6 | 26.0 | -8.0 | 43.2 | -24.4 | 13.7 |
| FTSE Nareit Composite | 27.2 | 2.1 | 9.4 | 9.3 | -3.9 | 28.2 | -6.0 | 40.0 | -25.0 | 11.5 |
| FTSE Nareit Real Estate 50 | 28.7 | 4.4 | 5.5 | 9.2 | -2.1 | 29.2 | -2.8 | 42.3 | -25.0 | 11.3 |

シャープレシオおよびドローダウン (最高値からの下落率) - トータルリターン

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|----------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Nareit Equity REITs | 2.1 | 0.1 | 0.2 | 0.4 | -9.8 | -30.9 | -44.4 | -44.4 |
| FTSE Nareit Composite | 1.9 | 0.0 | 0.2 | 0.4 | -11.2 | -33.2 | -43.2 | -43.2 |
| FTSE Nareit Real Estate 50 | 1.9 | 0.0 | 0.2 | 0.4 | -11.3 | -33.3 | -40.9 | -40.9 |

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

上位 5 銘柄

| Constituent | Property Subsector | Net MCap (USDm) | Wgt % |
|----------------------|--------------------|-----------------|-------|
| Prologis | Industrial | 104,204 | 8.70 |
| Equinix Inc | Data Centers | 85,955 | 7.18 |
| Welltower Inc. | Health Care | 81,187 | 6.78 |
| Digital Realty Trust | Data Centers | 57,454 | 4.80 |
| Simon Property Group | Regional Malls | 54,615 | 4.56 |
| Totals | | 383,414 | 32.02 |

サブセクター内訳

| Property Subsector | No. of Cons | Net MCap (USDm) | Wgt % |
|---------------------|-------------|-----------------|--------|
| Apartments | 13 | 129,813 | 10.84 |
| Data Centers | 2 | 143,409 | 11.98 |
| Diversified | 12 | 22,982 | 1.92 |
| Free Standing | 9 | 78,118 | 6.52 |
| Gaming REITs | 2 | 46,094 | 3.85 |
| Health Care | 17 | 181,996 | 15.20 |
| Industrial | 12 | 160,213 | 13.38 |
| Lodging/Resorts | 12 | 33,626 | 2.81 |
| Manufactured Homes | 3 | 30,424 | 2.54 |
| Office | 17 | 51,107 | 4.27 |
| Regional Malls | 3 | 59,223 | 4.95 |
| Self Storage | 4 | 99,606 | 8.32 |
| Shopping Centers | 17 | 74,304 | 6.21 |
| Single Family Homes | 2 | 31,058 | 2.59 |
| Specialty | 7 | 55,447 | 4.63 |
| Totals | 132 | 1,197,419 | 100.00 |

インデックス特性

| Attributes | FTSE Nareit Equity REITs |
|-----------------------------------|--------------------------|
| Number of constituents | 132 |
| Net MCap (USDm) | 1,197,419 |
| Dividend Yield % | 3.74 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 9,071 |
| Largest | 104,204 |
| Smallest | 175 |
| Median | 2,862 |
| Weight of Largest Constituent (%) | 8.70 |
| Top 10 Holdings (% Index MCap) | 49.28 |

INFORMATION

ユニバース

Nareit 国内不動産インデックスシリーズ

設定日

2006 年 3 月 6 日

基準日

1999 年 12 月 31 日

基準値

100

投資可能性スクリーニング

浮動株の調整および流動性のスクリーニング

算出頻度

リアルタイムベースおよび終値ベース

終値配信方法

FTP および電子メール

通貨

米ドル (USD)、ユーロ (EUR)、英ポンド (GBP)、日本円 (JPY)、およびその他現地通貨

見直し頻度

四半期ベース (3 月、6 月、9 月、12 月)

全米不動産投資信託協会について

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