

# FTSE EPRA Nareit Developed Green Index

Data as at: 30 April 2021

The FTSE EPRA Nareit Developed Green 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. Furthermore, sector-regional neutrality constraints are applied to the index in order to reduce tracking error.

## 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	13.9	32.8	13.0	34.1	22.5	32.6	7.0	5.8	18.9	26.0	16.9
FTSE EPRA Nareit Developed	13.9	32.6	13.0	35.1	24.6	35.0	7.6	6.2	18.6	26.0	17.1

\* 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)	2016	2017	2018	2019	2020
FTSE EPRA Nareit Developed Green	5.1	11.2	-4.7	21.3	-8.4
FTSE EPRA Nareit Developed	5.0	11.4	-4.7	23.1	-8.2

## 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	1.7	0.3	0.3	-	-11.5	-42.8	-42.8	-
FTSE EPRA Nareit Developed	1.8	0.3	0.4	0.4	-10.5	-43.0	-43.0	-43.0

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

Drawdown - based on daily data

## FEATURES

### Coverage

The FTSE EPRA Nareit Developed Green Index incorporates 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

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available 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.

**Top 10 Constituents**

Constituent	Country	Property Sector	FTSE EPRA Nareit Developed Green (Wgt %)	FTSE EPRA Nareit Developed (Wgt %)	Diff %
Prologis	USA	Industrial	4.04	4.90	-0.86
Equity Residential	USA	Residential	3.50	1.56	1.95
Ventas Inc	USA	HealthCare	3.16	1.18	1.98
Avalonbay Communities	USA	Residential	2.83	1.54	1.29
Digital Realty Trust	USA	Data Centers	2.67	2.46	0.21
Public Storage	USA	Self Storage	2.49	2.42	0.07
Healthpeak Properties Inc	USA	HealthCare	2.48	1.06	1.43
Vonovia SE	Germany	Residential	2.32	2.13	0.19
Duke Realty Corp	USA	Industrial	1.96	0.98	0.98
Simon Property Group	USA	Retail	1.91	2.27	-0.36
<b>Totals</b>			<b>27.36</b>	<b>20.50</b>	

**Property Sector Breakdown**

Property Sector	FTSE EPRA Nareit Developed Green		FTSE EPRA Nareit Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Data Centers	4	3.33	4	3.34	-0.01
Diversified	84	21.18	88	20.76	0.42
HealthCare	18	7.98	23	7.76	0.21
Industrial	33	13.12	33	12.95	0.17
Industrial/Office Mixed	11	1.78	13	2.01	-0.23
Lodging/Resorts	14	2.72	15	2.68	0.04
Office	48	11.01	50	10.88	0.13
Residential	31	18.38	42	17.76	0.62
Retail	56	13.57	60	15.05	-1.48
Self Storage	9	5.09	9	4.98	0.10
Speciality	4	1.83	4	1.82	0.02
	<b>312</b>	<b>100.00</b>	<b>341</b>	<b>100.00</b>	

**INFORMATION****Index Universe**

FTSE EPRA Nareit Developed Index

**Index Launch**

4 December 2018

**Base Date**

18 September 2015

**Base Value**

1000

**Investability Screen**

Stocks are selected and weighted to ensure that the index is investable.

**Index Calculation**

End-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD, EUR, GBP, JPY, Local

**Review Dates**

Annually in September

## Country Breakdown

Country	FTSE EPRA Nareit Developed Green		FTSE EPRA Nareit Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	11	3.23	13	3.35	-0.12
Austria	1	0.22	1	0.17	0.05
Belgium	10	0.80	11	1.12	-0.31
Canada	20	3.19	20	2.83	0.36
Finland	2	0.29	2	0.28	0.01
France	6	1.52	6	1.19	0.33
Germany	11	5.18	11	5.15	0.03
Hong Kong	11	5.98	12	5.57	0.41
Ireland	1	0.06	2	0.10	-0.04
Israel	2	0.15	2	0.20	-0.05
Italy	1	0.01	1	0.02	-0.01
Japan	47	10.97	48	11.00	-0.03
Netherlands	5	0.77	5	0.82	-0.05
New Zealand	3	0.28	3	0.25	0.02
Norway	1	0.16	1	0.22	-0.05
Singapore	17	3.07	17	3.14	-0.06
Spain	3	0.83	3	0.42	0.41
Sweden	14	2.96	15	2.38	0.57
Switzerland	6	1.17	7	1.09	0.08
UK	28	3.92	39	4.85	-0.93
USA	112	55.24	122	55.84	-0.61
<b>Totals</b>	<b>312</b>	<b>100.00</b>	<b>341</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE EPRA Nareit Developed Green	FTSE EPRA Nareit Developed
Number of constituents	312	341
Dividend Yield %	3.45	3.44
Constituent (Wgt %)		
Average	0.32	0.29
Largest	4.04	4.90
Median	0.16	0.15
Top 10 Holdings (Wgt %)	27.36	21.95

## 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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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521