

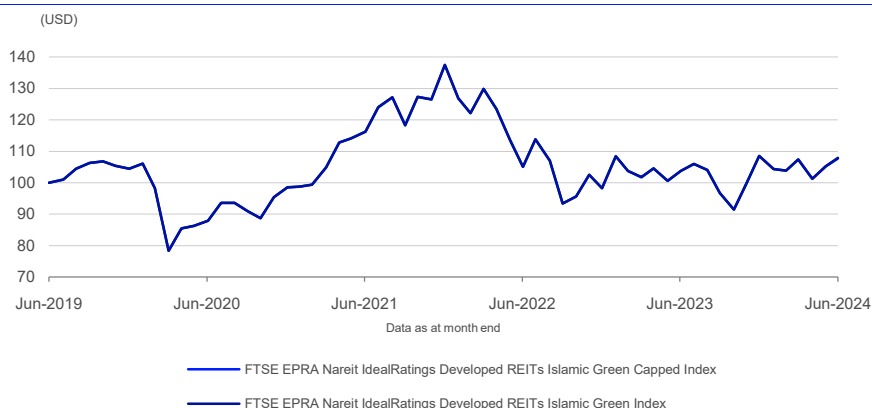
# FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Capped Index

Data as at: 28 June 2024

The FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Capped Index underlying universe is the FTSE EPRA Nareit Developed REITs Index whose constituents are then screened according to the business and financial activities as outlined in the FTSE IdealRatings Islamic Indices Screening Guidelines, available on the FTSE Russell website.

The FTSE EPRA Nareit Developed REITs index provides investors with the diversification that real estate offers due to its low correlation with other assetclasses, along with sufficient liquidity to gain access to the asset class easily. The index is a subset of the FTSE EPRA Nareit Developed Index, separating the existing constituents into both REIT and Non-REIT indices thereby providing investors with additional granularity in the market place. By making the constituents of the indices free-float adjusted, liquidity, size and revenue screened, they are suitable for use as the basis for investment products, such as derivatives and Exchange Traded Funds (ETFs).

## 5-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 IdealRatings Developed REITs Islamic Green Capped Index	0.3	-0.7	-0.7	3.8	-7.3	7.7	-2.5	1.5	15.5	19.2	21.2
FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Index	0.5	-0.6	-0.6	4.0	-7.2	7.9	-2.5	1.5	15.5	19.2	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

### 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.

### Capping

RIC 20/4.5/48

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and 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.

Year-on-Year Performance - Total Return

Index % (USD)	2019	2020	2021	2022	2023
FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Capped Index	22.9	-5.7	39.6	-28.5	10.4
FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Index	22.9	-5.7	39.6	-28.6	10.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Capped Index	0.3	-0.2	0.1	-	-16.7	-35.6	-42.7	-
FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Index	0.3	-0.2	0.1	-	-16.7	-35.6	-42.7	-

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	ICB Subsector	Net MCap (USDm)	Wgt %
Welltower Inc.	United States	Health Care REITs	41,946	8.58
Avalonbay Communities	United States	Residential REITs	41,209	8.43
Prologis	United States	Industrial REITs	39,713	8.12
Equity Residential	United States	Residential REITs	38,482	7.87
Public Storage	United States	Storage REITs	37,552	7.68
Digital Realty Trust	United States	Other Specialty REITs	36,924	7.55
Eastgroup Properties	United States	Industrial REITs	22,253	4.55
Alexandria Real Estate Equity	United States	Health Care REITs	21,889	4.48
Nippon Prologis REIT	Japan	Industrial REITs	18,072	3.70
Regency Centers	United States	Retail REITs	16,329	3.34
Totals			314,371	64.30

Subsector Breakdown

ICB Code	ICB Subsector	No. of Cons	Net MCap (USDm)	Wgt %
35102000	Diversified REITs	5	13,977	2.86
35102010	Health Care REITs	4	65,092	13.31
35102015	Hotel and Lodging REITs	1	3,470	0.71
35102020	Industrial REITs	12	134,209	27.45
35102030	Office REITs	1	1,933	0.40
35102040	Residential REITs	11	150,572	30.80
35102045	Retail REITs	4	31,379	6.42
35102050	Storage REITs	2	49,305	10.09
35102070	Other Specialty REITs	3	38,956	7.97
Totals		43	488,893	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	5	25,661	5.25
Japan	4	40,687	8.32
Netherlands	1	1,933	0.40
New Zealand	1	619	0.13
Singapore	2	18,135	3.71
UK	8	13,294	2.72
USA	22	388,563	79.48
Totals	43	488,893	100.00

INFORMATION

Index Universe

FTSE EPRA Nareit Developed REITs Index

Index Launch

21 September 2021

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CAD, HKD, CNY

Review Dates

Annually in September

Index Characteristics

Attributes	FTSE EPRA Nareit IdealRatings Developed REITs Islamic Green Capped
Number of constituents	43
Net MCap (USDm)	488,893
Dividend Yield %	3.87
Constituent Sizes (Net MCap USDm)	
Average	11,370
Largest	41,946
Smallest	107
Median	5,682
Weight of Largest Constituent (%)	8.58
Top 10 Holdings (% Index MCap)	64.30

Partners

FTSE partnered with both EPRA Nareit and IdealRatings on this index. IdealRatings will provide quarterly screening of financial and business activities based on the Shariah Methodology.

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info@ftserussell.com

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email 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 6441 1430  
Sydney +61 (0) 2 7228 5659