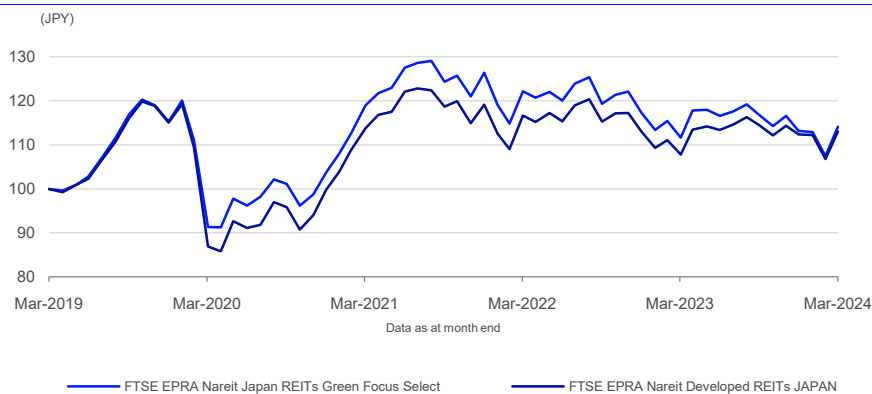


# FTSE EPRA Nareit Japan REITs Green Focus Select Index (Japanese)

Data as at: 29 March 2024

FTSE EPRA Nareit Japan REIT Green Focus Select Index は、日本の上場不動産投資信託（REIT）ポートフォリオに、サステナブル投資への考慮を取り入れたいと考えている投資家をサポートします。構成銘柄のウェイトは、グリーンビルディング認証とエネルギー使用量という2つのサステナブル投資の考慮事項に基づいて調整（ティルト）されています。特定の銘柄への過度な集中を避けるため、銘柄レベルの制約が適用されます。

## 過去5年間のパフォーマンス推移・トータルリターン



## パフォーマンス及びボラティリティ・トータルリターン

Index (JPY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE EPRA Nareit Japan REITs Green Focus Select	0.9	-2.3	0.9	2.2	-4.1	14.1	-1.4	2.7	11.9	12.9	14.9
FTSE EPRA Nareit Developed REITs JAPAN	0.6	-1.2	0.6	4.8	-0.6	13.1	-0.2	2.5	11.6	12.7	16.0

\* 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

## 年度別パフォーマンス・トータルリターン

Index % (JPY)	2019	2020	2021	2022	2023
FTSE EPRA Nareit Japan REITs Green Focus Select	24.9	-10.0	21.8	-7.2	-3.6
FTSE EPRA Nareit Developed REITs JAPAN	25.0	-13.2	19.3	-5.1	-0.5

## リターン / リスク比率とドローダウン - トータルリターン

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EPRA Nareit Japan REITs Green Focus Select	0.2	-0.1	0.2	-	-12.3	-19.3	-47.4	-
FTSE EPRA Nareit Developed REITs JAPAN	0.4	0.0	0.2	0.4	-11.1	-15.7	-49.0	-49.0

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

Drawdown – based on daily data

## FEATURES

### 対象範囲

FTSE EPRA Nareit Japan REIT Green Focus Select Index は、サステナブル投資基準を満たす日本の上場不動産投資信託（REIT）にフォーカスしています。

### 多様な投資機会

このインデックスシリーズは、他の資産クラスとの相関が低い不動産分野へのオフアーという分散投資を、その資産クラスへのアクセスを得るために十分な流動性ととともに、投資家に提供します。

### 目的

本インデックスは、インデックス・ファンドやデリバティブの組成、パフォーマンスのベンチマーク用途を目的として算出されています。

### 投資可能性

投資可能な機会を確保するために、構成銘柄を浮動株調整によりウェイト付けしています。

### 流動性

投資可能性を確保するために、構成銘柄をスクリーニングしています。

### 透明性

透明性の高いルール・ベースの組成プロセスを採用しています。FTSE Russell のウェブサイトからインデックスの算出方法を無料で確認できます。

### 制約

インデックスの構成要素には、5%のアクティブウェイト制限と最大キャパシティ 3 倍の制約があります。

### 不動産セクターの分類

銘柄は、最新の財務諸表に記載されている投資簿価をもとに、明確な不動産セクターに区分されています。

上位 10 銘柄

Constituent	Country	Property Sector	Net MCap (JPYm)	Wgt %
Nippon Prologis REIT	Japan	Industrial	1,127,352	8.26
Advance Residence Investment	Japan	Residential	1,043,061	7.64
Sekisui House Reit	Japan	Diversified	990,268	7.26
Nippon Building Fund Inc	Japan	Office	895,494	6.56
GLP J-REIT	Japan	Industrial	726,872	5.33
KDX Realty Investment	Japan	Office	692,510	5.08
Orix Jreit Inc	Japan	Diversified	673,834	4.94
Daiwa Securities Living Investment	Japan	Diversified	652,217	4.78
LaSalle Logiport REIT	Japan	Industrial	517,398	3.79
Daiwa House REIT Investment	Japan	Diversified	486,355	3.56
Totals			7,805,361	57.21

産業別内訳

	FTSE EPRA Nareit Japan REITs Green Focus Select			FTSE EPRA Nareit Developed REITs JAPAN		
Property Sector	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
Diversified	16	3,971,710	29.11	19	5,103,017	36.80
HealthCare	-	-	-	1	47,039	0.34
Industrial	10	3,433,768	25.17	10	2,785,019	20.09
Lodging/Resorts	3	753,181	5.52	3	971,405	7.01
Office	11	3,747,826	27.47	11	3,427,342	24.72
Residential	5	1,509,925	11.07	5	1,066,982	7.70
Retail	1	228,086	1.67	2	464,625	3.35
	46	13,644,496	100.00	51	13,865,429	100.00

インデックス特性

Attributes	FTSE EPRA Nareit Japan REITs Green Focus Select
Number of constituents	46
Net MCap (JPYm)	13,644,496
Dividend Yield %	4.36
Constituent Sizes (Net MCap JPYm)	
Average	296,619
Largest	1,127,352
Smallest	6,163
Median	224,527
Weight of Largest Constituent (%)	8.26
Top 10 Holdings (% Index MCap)	57.21

About EPRA Nareit

EPRA Nareit について

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INFORMATION

ユニバース

FTSE EPRA Nareit Developed REITs Japan Index

基準日

9/18/2015

基準値

1000

設定日

4/8/2022

投資可能性スクリーニング

浮動株の適用および流動性のスクリーニング

算出頻度

リアルタイムおよび終値ベースで算出

配信方法

SFTP および電子メール

通貨

日本円、米ドル、英国ポンド、ユーロ、豪ドル、人民元、香港ドル、カナダドル

見直し頻度

年 1 回（9 月）



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