

Nikkei ESG-REIT Index

Monthly Factsheet

The Nikkei ESG-REIT Index is a REIT index comprised of the REITs listed on the Tokyo Stock Exchange weighted by “Market Capitalization Weight adjusted by ESG Factor Methodology”. The ESG factor is based on the ESG evaluation rating by GRESB.

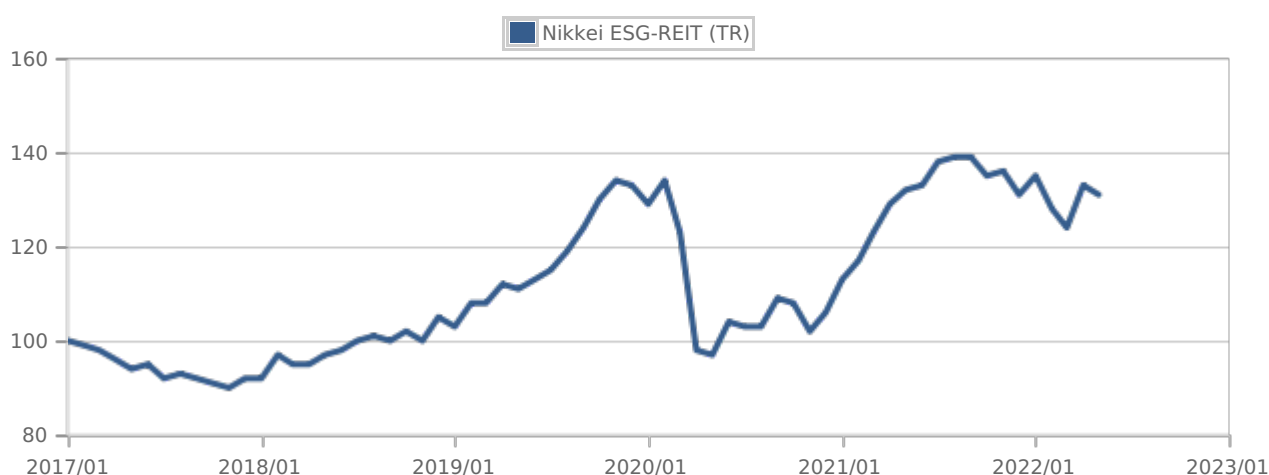
■ (Constituents)

All REITs listed on the Tokyo Stock Exchange are eligible. However, The REITs with low liquidity are excluded.

■ (info)

Review	Annually (November)
Weight	Market Cap multiplied by ESG Factor Weight
Calculated from	July 20, 2020 (calculated retroactively back to November 30, 2016)
Calculation base date	November 30, 2016 = 1,000 points
Calculation frequency	Real time (every 15 seconds)

■ Performance



■ Annual Return

	Annual Return(%)					YTD
	2017	2018	2019	2020	2021	
Nikkei ESG-REIT (TR)	-7.17	11.33	25.42	-12.75	20.09	-3.16

■ Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei ESG-REIT (TR)	-0.81	5.70	6.87	12.48	18.20	14.85

■ Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei ESG-REIT	3.71	27.12	1.47	5.44

(*) For the definition of each indicators, please refer to "User's Guide" on the Nikkei Indexes website.

■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
NIPPON BUILDING FUND INC.	8951	Other Financial Services	7.49
NIPPON PROLOGIS REIT, INC.	3283	Other Financial Services	6.29
JAPAN REAL ESTATE INVESTMENT CORP.	8952	Other Financial Services	5.69
GLP J-REIT	3281	Other Financial Services	5.16
JAPAN METROPOLITAN FUND INVESTMENT CORP.	8953	Other Financial Services	4.71
NOMURA REAL ESTATE MASTER FUND, INC.	3462	Other Financial Services	4.68
DAIWA HOUSE REIT INVESTMENT CORP.	8984	Other Financial Services	4.45
ORIX JREIT INC.	8954	Other Financial Services	3.16
ADVANCE RESIDENCE INVESTMENT CORP.	3269	Other Financial Services	2.79
UNITED URBAN INVESTMENT CORP.	8960	Other Financial Services	2.70

■ Vendor Code

		(Total Return)	(Net Total Return)
QUICK	107	S155#ESTR/NKNJ	S155#ESNR/NKNJ
Bloomberg	NKYER	NKYERTR	NKYERNTR
Refinitiv	.NKNESR	.NKNESRTR	.NKNESRNTR

■ Reference

Please refer to the "Index Guidebook" for the detail of the calculation method or constituents selection rules.

→(URL) <https://indexes.nikkei.co.jp/en/nkave/index/profile?idx=nkesgreit>

(*) The data on the Monthly Factsheet are as of the end of the previous month.

<<Disclaimer>>

The Nikkei ESG-REIT Index, which is calculated by a method independently developed by Nikkei Inc. (hereinafter "Nikkei"), is a copyrightable work. Nikkei owns the copyright and any other intellectual property rights in the Nikkei ESG-REIT Index itself, and the method for calculating the Nikkei ESG-REIT Index and the like. All ownership of trademarks and any other intellectual property rights with respect to marks representing "Nikkei Inc.," "Nikkei," and "Nikkei ESG-REIT Index" belongs to Nikkei. Nikkei is not obliged to continuously publish the Nikkei ESG-REIT Index, nor is it liable for any error or delay in, or discontinuation of the publication thereof. Nikkei owns the right to change the content of the Nikkei ESG-REIT Index, such as the calculation method thereof, and the right to suspend the publication thereof. Nikkei does not give any warranty, nor is it responsible for any and all financial instruments and the like, which are based on, or otherwise refer to, the Nikkei ESG-REIT Index.

<<Regarding this material>>

This material is a copyrightable work of Nikkei. It is prohibited to copy, reproduce, reprint, or circulate all or part of this material in any form without Nikkei's permission. This material was prepared for in-depth understanding of the Nikkei ESG-REIT Index, but is not for the purpose of soliciting any sale or purchase of financial instruments and the like, which are based on, or otherwise refer to, the Nikkei ESG-REIT Index. This material was prepared based on various types of information and data, which were deemed reliable as of the time of the preparation of this material. However, Nikkei is not liable for its accuracy, appropriateness, completeness, and the like. In addition, Nikkei assumes no liability for any costs or damages accrued from using information contained in this material. It is not guaranteed that this material will always be kept updated, and this material may change without any prior notice. Methods or the like different from this material may apply to the operation of indices subject to this material. In any event, the latest information disclosed by Nikkei prevails.

<<Contact>>

Nikkei
Index Business Office
index@nex.nikkei.co.jp