

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.

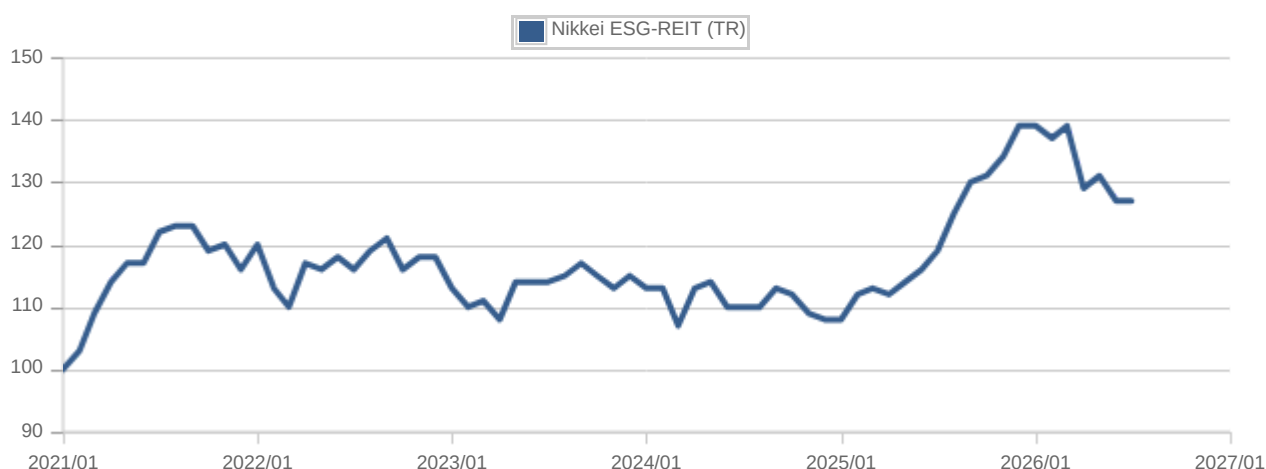
■(Constituents)

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)

■Perfomance



■Annual Return

	Annual Return(%)					YTD
	2021	2022	2023	2024	2025	
Nikkei ESG-REIT (TR)	20.09	-5.14	-0.51	-4.16	28.03	-8.23

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei ESG-REIT (TR)	6.46	3.80	0.79	11.93	9.47	9.99

■Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei ESG-REIT	5.04	20.18	1.29	6.41

(*) 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	7.61
JAPAN REAL ESTATE INVESTMENT CORP.	8952	Other Financial Services	5.78
JAPAN METROPOLITAN FUND INVESTMENT CORP.	8953	Other Financial Services	5.53
NIPPON PROLOGIS REIT, INC.	3283	Other Financial Services	4.99
GLP J-REIT	3281	Other Financial Services	4.52
NOMURA REAL ESTATE MASTER FUND, INC.	3462	Other Financial Services	4.19
KDX REALTY INVESTMENT CORP.	8972	Other Financial Services	4.00
DAIWA HOUSE REIT INVESTMENT CORP.	8984	Other Financial Services	3.50
ORIX JREIT INC.	8954	Other Financial Services	3.44
UNITED URBAN INVESTMENT CORP.	8960	Other Financial Services	3.32

■ 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.

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