

Nikkei High Yield REIT Index

Monthly Factsheet

The Nikkei High Yield Index is a REIT index comprised of high yield REITs calculated by "Market Cap multiplied by Yield Weight" Methodology.

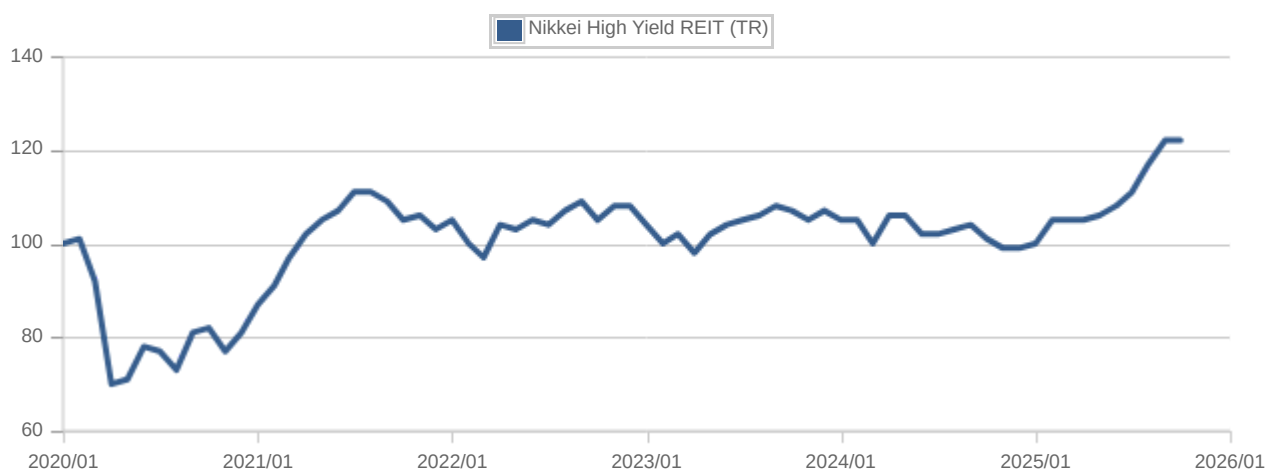
■(Constituents)

The 35 constituents are selected from the REITs listed on Tokyo Stock Exchange.

■(info)

Review	Annually (May)
Stocks	35
Weight	Market Cap multiplied by Yield Weight
Calculated from	July 20, 2020 (calculated retroactively back to May 30, 2014)
Calculation base date	May 30, 2014 = 1,000 points
Calculation frequency	End-of-day basis

■Performance



■Annual Return

	Annual Return(%)					
	2020	2021	2022	2023	2024	YTD
Nikkei High Yield REIT (TR)	-12.01	20.08	-1.51	0.92	-4.12	22.00

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei High Yield REIT (TR)	20.72	5.16	8.38	7.48	8.89	10.95

■Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei High Yield REIT	5.09	19.51	1.28	6.58

(*) 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(%)
JAPAN HOTEL REIT INVESTMENT CORP.	8985	Other Financial Services	5.56
JAPAN METROPOLITAN FUND INVESTMENT CORP.	8953	Other Financial Services	5.26
UNITED URBAN INVESTMENT CORP.	8960	Other Financial Services	5.26
INVINCIBLE INVESTMENT CORP.	8963	Other Financial Services	5.03
KDX REALTY INVESTMENT CORP.	8972	Other Financial Services	4.99
NOMURA REAL ESTATE MASTER FUND, INC.	3462	Other Financial Services	4.96
ORIX JREIT INC.	8954	Other Financial Services	4.91
GLP J-REIT	3281	Other Financial Services	4.88
DAIWA HOUSE REIT INVESTMENT CORP.	8984	Other Financial Services	4.64
SEKISUI HOUSE REIT, INC.	3309	Other Financial Services	4.27

■ Vendor Code

		(Total Return)	(Net Total Return)
QUICK	S155#HY/NKNJ	S155#HYTR/NKNJ	S155#HYNR/NKNJ
Bloomberg	NKYHR	NKYHRTR	NKYHRNTR
Refinitiv	.NKNHYR	.NKNHYT	.NKNHYN

■ 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=nkhyreit>

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

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<<Contact>>

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