



# Tokyo Stock Exchange REIT Index

Tokyo Stock Exchange REIT Index is an index composed of all REITs listed on TSE.

## Index Values (Price Return)



## Basic Information

Formula Market capitalization weighting (free-float weight)

Weight Cap —

Periodic Review —

Base value / Base date PR/TR/NTR: 1,000 (2003/3/31)

Calculation Frequency PR: real-time (every 15 seconds), TR/NTR: only closing values

## Vendor Code

QUICK			Bloomberg			Refinitiv		
PR	TR	NTR	PR	TR	NTR	PR	TR	NTR
N155/T	S155/TSX	S155 #NR/TSX	TSEREIT INDEX	TPXDREIT INDEX	TREITNTR INDEX	.TREIT	.TREITDV	.TREITDVNE T

**Number of Constituents**

58

**Constituent Weight**

Largest	7.50%
Smallest	0.11%
Median	1.27%

**Market Capitalization (JPY 100 million)**

Total	171,421
Largest	12,638
Smallest	289
Average	2,956
Median	2,279

**Constituents (Top Weight)**

	Code	Name	Weight
1	8951	Nippon Building Fund Inc.	7.50%
2	8952	Japan Real Estate Investment Corporation	5.55%
3	8953	Japan Metropolitan Fund Investment Corporation	5.47%
4	3462	Nomura Real Estate Master Fund,Inc.	4.61%
5	8972	KDX Realty Investment Corporation	4.22%
6	3281	GLP J-REIT	4.05%
7	3283	Nippon Prologis REIT,Inc.	4.02%
8	8984	Daiwa House REIT Investment Corporation	3.67%
9	8954	ORIX JREIT Inc.	3.57%
10	8960	United Urban Investment Corporation	3.57%
		Total	46.23%

**Index Performance (Total Return)**

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TSE REIT	-1.34%	2.04%	8.99%	21.86%	24.46%	32.51%	66.74%	7.57%	5.79%	5.25%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
TSE REIT	6.58%	8.56%	9.79%	12.11%	3.32	0.88	0.59	0.43

	Max Drawdown											
	1Y		3Y		5Y		10Y					
TSE REIT	5.42%		12.22%		16.39%		48.84%					
Term	2025/3/27	-	2025/4/7	2023/9/5	-	2024/8/5	2021/8/30	-	2024/8/5	2020/2/20	-	2020/3/19

**Calculation Method** <https://www.jpx.co.jp/english/markets/indices/line-up/index.html>

**Related ETFs** <https://www.jpx.co.jp/english/equities/products/etfs/issues/01.html>

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