



# Tokyo Stock Exchange REIT Core Index

Tokyo Stock Exchange REIT Core Index is an equal-weighted index composed of REITs with high market capitalization and liquidity among the constituents of TSE REIT Index.

## Index Values (Price Return)



## Basic Information

Formula Equal weighting

Weight Cap –

Periodic Review Twice a year (the last business day of June and December) \* Only weights are reviewed on December.

Base value / Base date PR/TR: 1,000 (2018/2/23)

Calculation Frequency PR/TR: only closing values

## Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
SREITCORE/ TSX	SREITCORE #TR/TSX	TREITC INDEX	TREITCTR INDEX	.TREITC	.TREITCTR

**Number of Constituents**

30

**Constituent Weight**

Largest	3.87%
Smallest	3.17%
Median	3.31%

**Market Capitalization (JPY 100 million)**

Total	142,362
Largest	12,638
Smallest	1,931
Average	4,745
Median	3,854

**Constituents (Top Weight)**

	Code	Name	Weight
1	3309	Sekisui House Reit, Inc.	3.87%
2	3226	Mitsui Fudosan Accommodations Fund Inc.	3.53%
3	8956	NTT UD REIT Investment Corporation	3.45%
4	3282	Comforia Residential REIT, Inc	3.44%
5	3466	LaSalle LOGIPORT REIT	3.43%
6	3279	Activia Properties Inc.	3.42%
7	3249	Industrial & Infrastructure Fund Investment Corporation	3.37%
8	8953	Japan Metropolitan Fund Investment Corporation	3.35%
9	8955	Japan Prime Realty Investment Corporation	3.35%
10	3292	AEON REIT Investment Corporation	3.34%
		Total	34.55%

## Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TSE REIT Core	-1.04%	2.58%	10.17%	21.95%	25.75%	35.68%	-	7.94%	6.29%	-
(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 Core	6.43%	8.76%	9.78%	-	3.41	0.91	0.64	-
(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 Core	5.25%		12.26%		14.88%		-	
Term	2025/3/27 - 2025/4/7	2023/9/5 - 2024/8/5	2021/7/12 - 2022/1/20	-				
(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				

	Relative Stats (vs. TSE REIT)			
	1Y	3Y	5Y	10Y
Tracking Error	0.65%	0.95%	1.06%	-
Beta	0.98	1.00	1.00	-
Information Ratio	0.14	1.36	2.99	-

### 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>

### Contact

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