



Tokyo Stock Exchange REIT Residential Index

Tokyo Stock Exchange REIT Residential Index is an index composed of REITs classified as "Residential" focusing on the use of the properties subject to investment by each REIT among the constituents of TSE REIT Index.

Index Values (Price Return)



Basic Information

Formula	Market capitalization weighting (free-float weight)
Weight Cap	—
Periodic Review	Annually (the last business day of July)
Base value / Base date	PR/TR: 1,000 (2010/2/26)
Calculation Frequency	PR: real-time (every 15 seconds), TR: only closing values
Series Factsheet	https://www.jpx.co.jp/english/markets/indices/line-up/index.html

Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
N183/T	S183/TSX	TSERRSD INDEX	TSEDRRSD INDEX	.TREITR	.TREITRTR

Number of Constituents

	10
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Constituent Weight

Largest	24.40%
Smallest	2.22%
Median	9.95%

Market Capitalization (JPY 100 million)

Total	21,492
Largest	4,758
Smallest	550
Average	2,149
Median	2,234

Constituents (Top Weight)

	Code	Name	Weight
1	3269	Advance Residence Investment Corporation	24.40%
2	3309	Sekisui House Reit,Inc.	16.83%
3	3226	Mitsui Fudosan Accommodations Fund Inc.	15.92%
4	3282	Comforia Residential REIT,Inc	11.71%
5	8986	Daiwa Securities Living Investment Corporation	11.48%
6	8966	HEIWA REAL ESTATE REIT,Inc.	8.43%
7	3492	Takara Leben Real Estate Investment Corporation	4.34%
8	8979	Starts Proceed Investment Corporation	2.40%
9	3451	Tosei Reit Investment Corporation	2.26%
10	3459	Samty Residential Investment Corporation	2.22%
		Total	100.00%

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
REIT Residential	0.63%	7.89%	15.65%	17.25%	10.69%	36.01%	88.64%	3.44%	6.34%	6.55%
(TSE REIT Index)	2.43%	6.81%	17.31%	22.58%	13.91%	48.03%	69.83%	4.44%	8.16%	5.44%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
REIT Residential	7.08%	11.98%	12.94%	12.02%	2.44	0.29	0.49	0.54
(TSE REIT Index)	6.39%	8.92%	10.16%	12.08%	3.53	0.50	0.80	0.45

	Max Drawdown							
	1Y		3Y		5Y		10Y	
REIT Residential	4.90%		16.20%		17.21%		44.34%	
Term	2024/11/6	- 2024/12/12	2024/5/7	- 2024/12/12	2021/7/14	- 2022/1/20	2019/10/9	- 2020/3/19
(TSE REIT Index)	5.42%		12.69%		16.39%		48.84%	
(Term)	2025/3/27	- 2025/4/7	2022/11/1	- 2024/8/5	2021/8/30	- 2024/8/5	2020/2/20	- 2020/3/19

	Relative Stats (vs. TSE REIT Index)			
	1Y	3Y	5Y	10Y
Tracking Error	3.38%	5.83%	6.29%	5.13%
Beta	0.94	0.97	0.96	0.94
Information Ratio	-1.58	-0.55	-1.91	3.67

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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