



## Tokyo Stock Exchange REIT Retail & Logistics, Others Index

Tokyo Stock Exchange REIT Retail & Logistics, Others Index is an index composed of REITs classified as "Retail & Logistics, Others" 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	<a href="https://www.jpx.co.jp/english/markets/indices/line-up/index.html">https://www.jpx.co.jp/english/markets/indices/line-up/index.html</a>

### Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
N184/T	S184/TSX	TSERRL INDEX	TSEDRRL INDEX	.TREITL	.TREITLTR

**Number of Constituents**

28

**Constituent Weight**

Largest	11.13%
Smallest	0.23%
Median	2.59%

**Market Capitalization (JPY 100 million)**

Total	82,803
Largest	8,754
Smallest	299
Average	2,957
Median	2,209

**Constituents (Top Weight)**

	Code	Name	Weight
1	8953	Japan Metropolitan Fund Investment Corporation	11.13%
2	3462	Nomura Real Estate Master Fund, Inc.	9.38%
3	3281	GLP J-REIT	8.24%
4	3283	Nippon Prologis REIT, Inc.	8.19%
5	8984	Daiwa House REIT Investment Corporation	7.47%
6	8960	United Urban Investment Corporation	7.26%
7	8963	Invincible Investment Corporation	6.36%
8	8985	Japan Hotel REIT Investment Corporation	5.38%
9	3249	Industrial & Infrastructure Fund Investment Corporation	4.83%
10	3471	Mitsui Fudosan Logistics Park Inc.	4.49%
		Total	72.73%

**Index Performance (Total Return)**

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
REIT Retail & Logistics	-1.92%	1.88%	9.66%	20.50%	17.74%	27.31%	60.24%	5.59%	4.95%	4.83%
(TSE REIT Index)	-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
REIT Retail & Logistics	7.29%	9.23%	10.51%	12.48%	2.81	0.61	0.47	0.39
(TSE REIT Index)	6.58%	8.56%	9.79%	12.11%	3.32	0.88	0.59	0.43

	Max Drawdown							
	1Y		3Y		5Y		10Y	
REIT Retail & Logistics	6.25%		13.68%		19.18%		49.56%	
Term	2025/3/27 - 2025/4/7	2023/5/16 - 2024/8/5	2021/9/6 - 2024/8/5	2019/11/5 - 2020/3/19				
(TSE REIT Index)	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 Index)			
	1Y	3Y	5Y	10Y
Tracking Error	1.78%	2.39%	2.57%	2.82%
Beta	1.01	1.02	1.00	0.97
Information Ratio	-0.76	-2.81	-2.02	-2.30

**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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