



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	https://www.jpx.co.jp/english/markets/indices/line-up/index.html

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
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Constituent Weight

Largest	10.97%
Smallest	0.23%
Median	2.52%

Market Capitalization (JPY 100 million)

Total	82,166
Largest	8,567
Smallest	253
Average	2,934
Median	2,140

Constituents (Top Weight)

	Code	Name	Weight
1	8953	Japan Metropolitan Fund Investment Corporation	10.97%
2	3462	Nomura Real Estate Master Fund, Inc.	9.29%
3	3283	Nippon Prologis REIT, Inc.	8.18%
4	3281	GLP J-REIT	8.16%
5	8984	Daiwa House REIT Investment Corporation	7.42%
6	8960	United Urban Investment Corporation	7.32%
7	8963	Invincible Investment Corporation	6.75%
8	8985	Japan Hotel REIT Investment Corporation	5.86%
9	3249	Industrial & Infrastructure Fund Investment Corporation	4.65%
10	3471	Mitsui Fudosan Logistics Park Inc.	4.38%
		Total	72.98%

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
REIT Retail & Logistics	3.01%	7.63%	18.54%	21.57%	11.23%	38.81%	61.25%	3.61%	6.78%	4.89%
(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 Retail & Logistics	6.99%	9.30%	10.70%	12.42%	3.09	0.39	0.63	0.39
(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 Retail & Logistics	6.25%		14.51%		19.18%		49.56%	
Term	2025/3/27	- 2025/4/7	2022/12/16	- 2024/8/5	2021/9/6	- 2024/8/5	2019/11/5	- 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	1.81%	2.25%	2.72%	2.82%
Beta	0.99	1.01	1.00	0.97
Information Ratio	-0.56	-1.19	-3.39	-3.04

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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