



TOPIX Core30

TOPIX Core30 is an index composed of 30 stocks with remarkably high market capitalization and liquidity among TOPIX constituents.

Index Values (Price Return)



Basic Information

Formula	Market capitalization weighting (free-float weight)
Weight Cap	—
Periodic Review	Annually (the last business day of October)
Base value / Base date	PR: 1,000 (1998/4/1), TR: 1,073.77 (1993/7/5)
Calculation Frequency	PR: real-time (every second), 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
N171/T	S171/TSX	TPXC30 INDEX	TPXDCORE INDEX	.TOPXC	.TOPXCDV

Number of Constituents

31

Constituent Weight

Largest	8.71%
Smallest	0.25%
Median	2.71%

Market Capitalization (JPY 100 million)

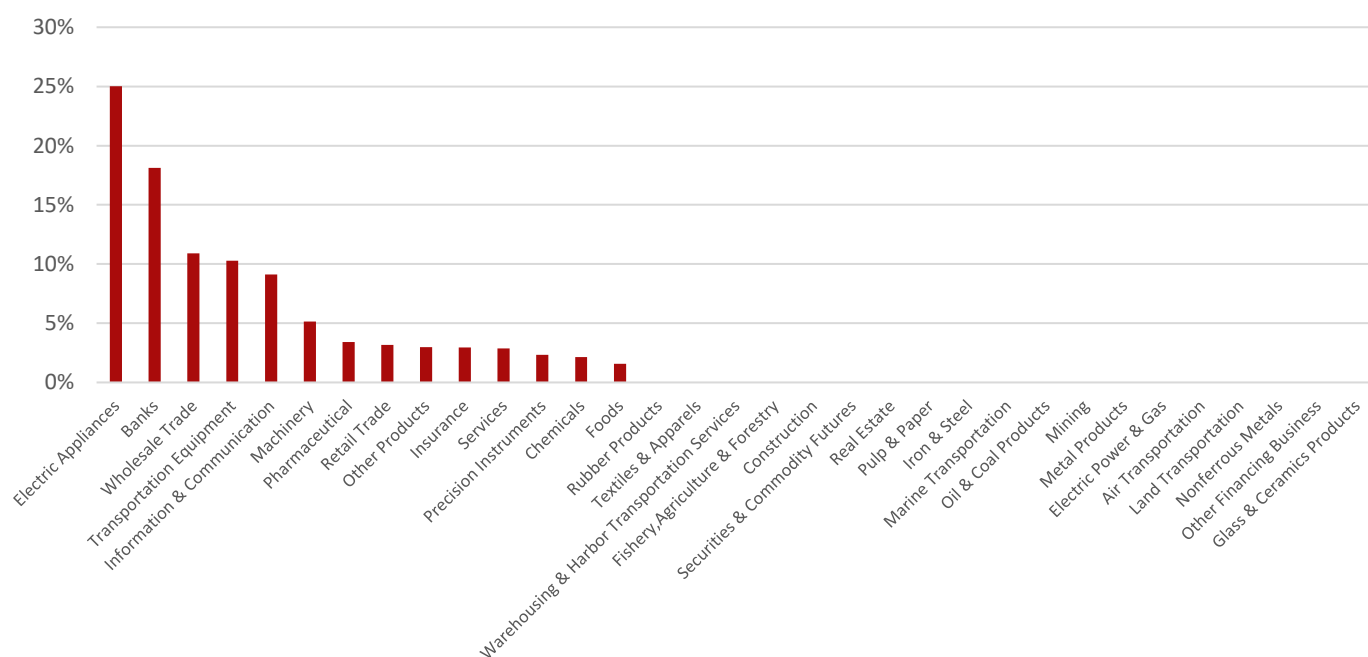
Total	4,683,719
Largest	553,456
Smallest	11,117
Average	151,088
Median	130,583

Fundamentals

Dividend Yield	1.71%
ROE	10.77%
PER	20.74
PBR	2.23

Constituents (Top Weight)

Code	Name	Sector	Weight
1	7203 TOYOTA MOTOR CORPORATION	Transportation Equipment	8.71%
2	8306 Mitsubishi UFJ Financial Group,Inc.	Banks	8.15%
3	6501 Hitachi,Ltd.	Electric Appliances	6.44%
4	6758 SONY GROUP CORPORATION	Electric Appliances	5.57%
5	8316 Sumitomo Mitsui Financial Group,Inc.	Banks	5.54%
6	8411 Mizuho Financial Group,Inc.	Banks	4.43%
7	8035 Tokyo Electron Limited	Electric Appliances	4.09%
8	8058 Mitsubishi Corporation	Wholesale Trade	4.04%
9	7011 Mitsubishi Heavy Industries,Ltd.	Machinery	4.00%
10	9984 SoftBank Group Corp.	Information & Communication	3.82%
Total			54.79%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Core30	4.76%	3.79%	21.39%	27.55%	103.41%	145.65%	243.29%	26.70%	19.69%	13.13%
(TOPIX)	4.62%	7.21%	22.54%	31.07%	94.19%	122.49%	214.88%	24.76%	17.34%	12.15%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
TOPIX Core30	13.18%	12.64%	13.33%	14.60%	2.09	2.11	1.48	0.90
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX Core30	20.33%		27.43%		27.43%		27.26%	
Term	2025/1/31	- 2025/4/7	2024/7/11	- 2024/8/5	2024/7/11	- 2024/8/5	2018/1/23	- 2020/3/16
(TOPIX)	17.82%		23.96%		23.96%		32.17%	
(Term)	2025/3/27	- 2025/4/7	2024/7/11	- 2024/8/5	2024/7/11	- 2024/8/5	2018/1/23	- 2020/3/16

	Relative Stats (vs. TOPIX)			
	1Y	3Y	5Y	10Y
Tracking Error	4.24%	3.55%	3.39%	3.10%
Beta	1.19	1.14	1.13	1.06
Information Ratio	-0.83	2.60	6.83	9.16

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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