



TOPIX Large70

TOPIX Large70 is an index composed of 70 stocks with high market capitalization and liquidity after TOPIX Core30 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: 1,186.23 (1993/7/5)

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
N172/T	S172/TSX	TPXL70 INDEX	TPXD70 INDEX	.TOPXL	.TOPXLDV

Number of Constituents

69

Constituent Weight

Largest	3.19%
Smallest	0.45%
Median	1.36%

Market Capitalization (JPY 100 million)

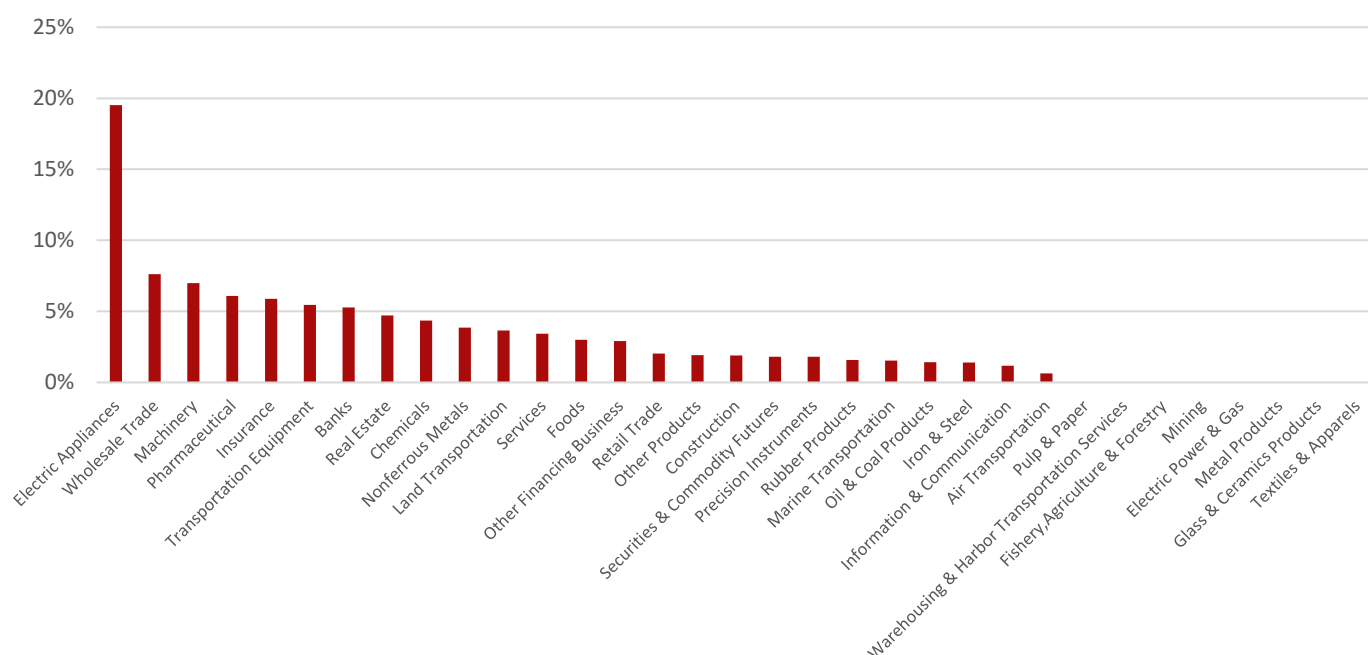
Total	3,000,439
Largest	147,774
Smallest	14,391
Average	43,485
Median	38,799

Fundamentals

Dividend Yield	1.98%
ROE	9.37%
PER	17.91
PBR	1.68

Constituents (Top Weight)

Code	Name	Sector	Weight
1	8002 Marubeni Corporation	Wholesale Trade	3.19%
2	6702 Fujitsu Limited	Electric Appliances	3.07%
3	8053 SUMITOMO CORPORATION (SUMITOMO SHOJI KAISHA,LTD.)	Wholesale Trade	3.06%
4	6701 NEC Corporation	Electric Appliances	2.67%
5	6146 DISCO CORPORATION	Machinery	2.49%
6	6954 FANUC CORPORATION	Electric Appliances	2.31%
7	6981 Murata Manufacturing Co.,Ltd.	Electric Appliances	2.31%
8	7182 JAPAN POST BANK Co.,Ltd.	Banks	2.26%
9	6301 KOMATSU LTD.	Machinery	2.23%
10	8591 ORIX CORPORATION	Other Financing Business	2.21%
Total			25.80%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Large70	4.26%	9.97%	26.19%	31.72%	92.71%	118.76%	231.68%	24.44%	16.95%	12.74%
(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 Large70	9.45%	10.40%	11.09%	13.78%	3.36	2.35	1.53	0.92
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX Large70	17.37%		23.29%		23.29%		30.55%	
Term	2025/3/27 - 2025/4/7	2024/7/11 - 2024/8/5	2024/7/11 - 2024/8/5	2018/10/2 - 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	1.88%	1.88%	2.01%	2.39%
Beta	0.97	0.98	0.97	0.99
Information Ratio	0.35	-0.79	-1.86	7.03

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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