



TOPIX500

TOPIX500 is an index composed of 500 stocks with 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: 1,213.66 (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
N175/T	S175/TSX	TPX500 INDEX	TPXD500 INDEX	.TOPX500	.TOPX500DV

Number of Constituents

498

Constituent Weight

Largest	3.97%
Smallest	0.01%
Median	0.06%

Market Capitalization (JPY 100 million)

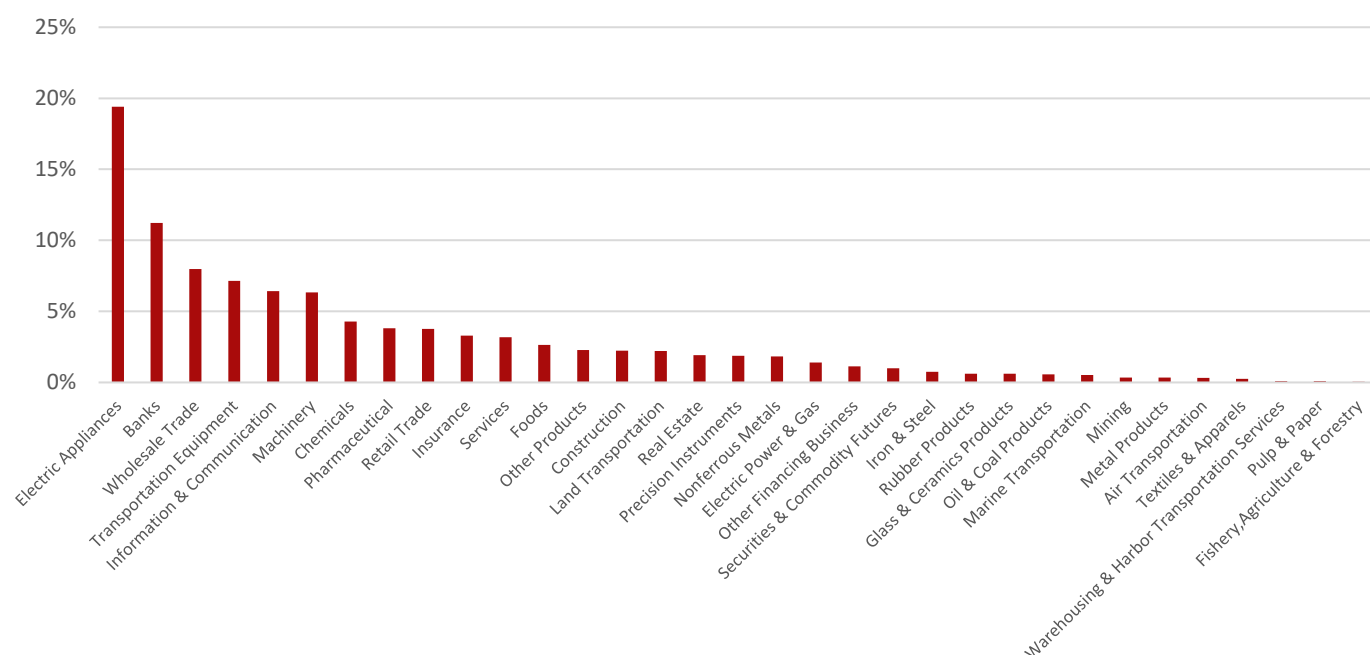
Total	10,985,910
Largest	553,456
Smallest	1,325
Average	22,060
Median	7,479

Fundamentals

Dividend Yield	1.85%
ROE	9.30%
PER	19.65
PBR	1.83

Constituents (Top Weight)

Code	Name	Sector	Weight
1	7203 TOYOTA MOTOR CORPORATION	Transportation Equipment	3.97%
2	8306 Mitsubishi UFJ Financial Group,Inc.	Banks	3.72%
3	6501 Hitachi,Ltd.	Electric Appliances	2.94%
4	6758 SONY GROUP CORPORATION	Electric Appliances	2.54%
5	8316 Sumitomo Mitsui Financial Group,Inc.	Banks	2.52%
6	8411 Mizuho Financial Group,Inc.	Banks	2.02%
7	8035 Tokyo Electron Limited	Electric Appliances	1.86%
8	8058 Mitsubishi Corporation	Wholesale Trade	1.84%
9	7011 Mitsubishi Heavy Industries,Ltd.	Machinery	1.82%
10	9984 SoftBank Group Corp.	Information & Communication	1.74%
Total			24.97%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX500	4.66%	6.94%	22.70%	30.67%	95.03%	123.03%	215.91%	24.94%	17.40%	12.19%
(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
TOPIX500	9.82%	10.07%	11.09%	13.64%	3.12	2.48	1.57	0.89
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX500	17.93%		24.36%		24.36%		31.40%	
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
(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	0.44%	0.40%	0.39%	0.50%
Beta	1.02	1.02	1.01	1.01
Information Ratio	-0.91	2.10	1.38	2.06

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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