



TOPIX Large-cap Stocks

TOPIX Large-cap Stocks is an index composed of 100 stocks with high market capitalization and liquidity among TOPIX constituents (the same as those of TOPIX100).

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: 100 (1968/1/4), TR: 1,584.61 (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 |
| N156/T | S156/TSX | TKLLI INDEX | TPXDLCAP INDEX | .TSIL | .TSILDV |

Number of Constituents

100

Constituent Weight

| | |
|----------|-------|
| Largest | 5.43% |
| Smallest | 0.16% |
| Median | 0.69% |

Market Capitalization (JPY 100 million)

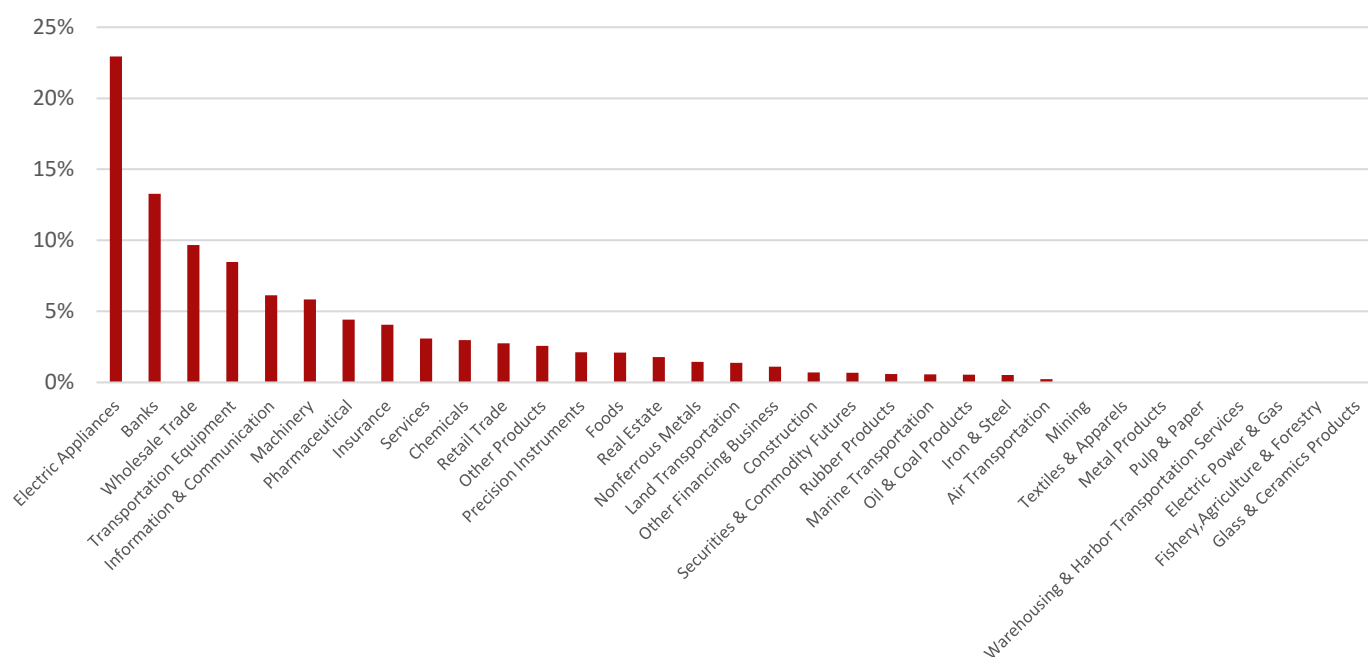
| | |
|----------|-----------|
| Total | 7,684,158 |
| Largest | 553,456 |
| Smallest | 11,117 |
| Average | 76,842 |
| Median | 51,070 |

Fundamentals

| | |
|----------------|--------|
| Dividend Yield | 1.81% |
| ROE | 10.15% |
| PER | 19.57 |
| PBR | 1.99 |

Constituents (Top Weight)

| Code | Name | Sector | Weight |
|-------|---|-----------------------------|--------|
| 1 | 7203 TOYOTA MOTOR CORPORATION | Transportation Equipment | 5.43% |
| 2 | 8306 Mitsubishi UFJ Financial Group,Inc. | Banks | 5.08% |
| 3 | 6501 Hitachi,Ltd. | Electric Appliances | 4.01% |
| 4 | 6758 SONY GROUP CORPORATION | Electric Appliances | 3.47% |
| 5 | 8316 Sumitomo Mitsui Financial Group,Inc. | Banks | 3.45% |
| 6 | 8411 Mizuho Financial Group,Inc. | Banks | 2.76% |
| 7 | 8035 Tokyo Electron Limited | Electric Appliances | 2.55% |
| 8 | 8058 Mitsubishi Corporation | Wholesale Trade | 2.52% |
| 9 | 7011 Mitsubishi Heavy Industries,Ltd. | Machinery | 2.49% |
| 10 | 9984 SoftBank Group Corp. | Information & Communication | 2.38% |
| Total | | | 34.14% |

Sector Weight

Index Performance (Total Return)

| | Return | | | | | | | Return (Annualized) | | |
|-----------|--------|-------|--------|--------|--------|---------|---------|---------------------|--------|--------|
| | 1M | 3M | 6M | 1Y | 3Y | 5Y | 10Y | 3Y | 5Y | 10Y |
| Large-cap | 4.57% | 6.04% | 23.15% | 29.08% | 99.04% | 134.25% | 239.58% | 25.79% | 18.56% | 13.00% |
| (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 |
| Large-cap | 11.24% | 11.35% | 12.09% | 14.02% | 2.59 | 2.27 | 1.54 | 0.93 |
| (TOPIX) | 9.47% | 9.78% | 10.87% | 13.56% | 3.28 | 2.53 | 1.60 | 0.90 |

| | Max Drawdown | | | | | | | |
|-----------|--------------|------------|-----------|------------|-----------|------------|-----------|-------------|
| | 1Y | | 3Y | | 5Y | | 10Y | |
| Large-cap | 18.95% | | 25.84% | | 25.84% | | 28.64% | |
| Term | 2025/3/26 | - 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 | 2.04% | 1.91% | 1.73% | 1.69% |
| Beta | 1.11 | 1.08 | 1.06 | 1.04 |
| Information Ratio | -0.98 | 2.54 | 6.80 | 14.62 |

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>

Contact

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