



# TOPIX Value

TOPIX Value is an index composed of TOPIX constituents that are categorized as Value according to their PBR and other factors.

## 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/TR: 1,000 (2008/11/25)
Calculation Frequency	PR: real-time (every 15 seconds), TR: only closing values
Series Factsheet	<a href="https://www.jpx.co.jp/english/markets/indices/line-up/index.html">https://www.jpx.co.jp/english/markets/indices/line-up/index.html</a>

## Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
N211/T	S211/TSX	TPXV INDEX	TPXVDDVD INDEX	.TOPXV	.TOPXVTR

**Number of Constituents**

	1,172
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**Constituent Weight**

Largest	7.10%
Smallest	0.00%
Median	0.01%

**Market Capitalization (JPY 100 million)**

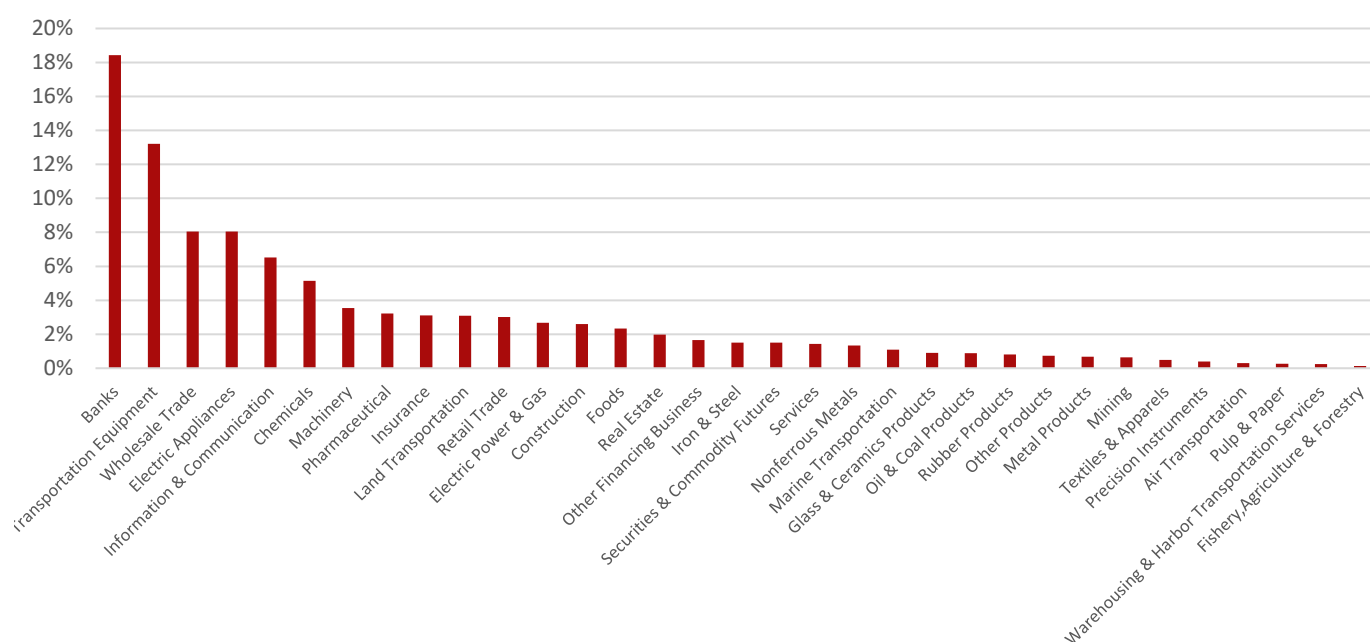
Total	7,516,709
Largest	495,647
Smallest	51
Average	6,414
Median	1,088

**Fundamentals**

Dividend Yield	2.63%
ROE	7.89%
PER	14.29
PBR	1.13

**Constituents (Top Weight)**

	Code	Name	Sector	Weight
1	7203	TOYOTA MOTOR CORPORATION	Transportation Equipment	7.10%
2	8306	Mitsubishi UFJ Financial Group,Inc.	Banks	6.26%
3	8316	Sumitomo Mitsui Financial Group,Inc.	Banks	3.83%
4	8411	Mizuho Financial Group,Inc.	Banks	3.06%
5	9984	SoftBank Group Corp.	Information & Communication	2.85%
6	9432	NTT,Inc.	Information & Communication	1.86%
7	8058	Mitsubishi Corporation	Wholesale Trade	1.67%
8	4502	Takeda Pharmaceutical Company Limited	Pharmaceutical	1.58%
9	7267	HONDA MOTOR CO.,LTD.	Transportation Equipment	1.44%
10	8001	ITOCHU Corporation	Wholesale Trade	1.35%
		Total		31.00%

**Sector Weight**

## Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Value	3.65%	15.23%	27.59%	31.71%	111.75%	204.71%	188.12%	28.41%	24.96%	11.16%
(TOPIX)	6.20%	14.30%	26.37%	26.70%	85.84%	138.05%	170.40%	22.95%	18.94%	10.46%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
TOPIX Value	10.04%	11.28%	11.81%	15.24%	3.16	2.52	2.11	0.73
(TOPIX)	9.86%	10.47%	11.66%	13.80%	2.71	2.19	1.62	0.76

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX Value	18.91%		24.74%		24.74%		37.53%	
Term	2025/3/27	- 2025/4/7	2024/7/4	- 2024/8/5	2024/7/4	- 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	1.86%	2.42%	2.97%	3.60%
Beta	0.99	1.01	0.99	1.02
Information Ratio	2.69	10.71	22.44	4.92

## 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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