



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	https://www.jpx.co.jp/english/markets/indices/line-up/index.html

Vendor Code

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

Number of Constituents

1,166

Constituent Weight

Largest	7.01%
Smallest	0.00%
Median	0.01%

Market Capitalization (JPY 100 million)

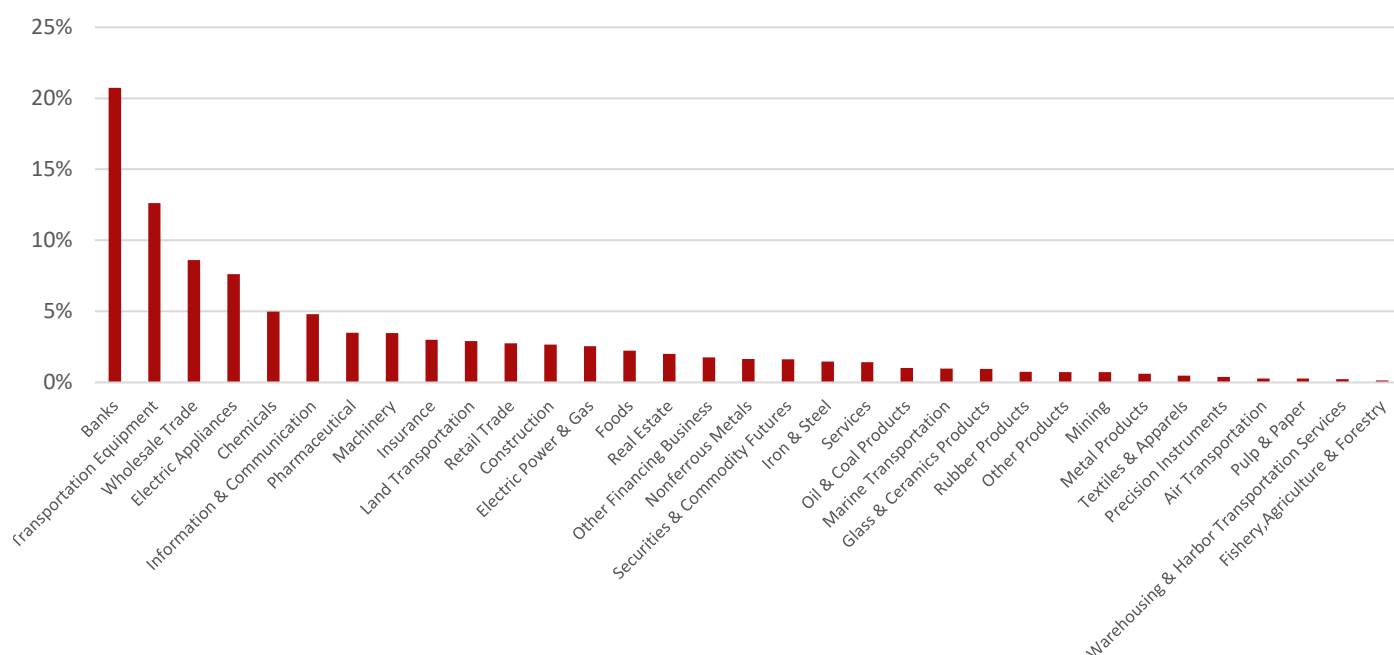
Total	8,311,298
Largest	553,456
Smallest	53
Average	7,128
Median	1,239

Fundamentals

Dividend Yield	2.33%
ROE	7.89%
PER	16.17
PBR	1.28

Constituents (Top Weight)

	Code	Name	Sector	Weight
1	7203	TOYOTA MOTOR CORPORATION	Transportation Equipment	7.01%
2	8306	Mitsubishi UFJ Financial Group,Inc.	Banks	6.56%
3	8316	Sumitomo Mitsui Financial Group,Inc.	Banks	4.46%
4	8411	Mizuho Financial Group,Inc.	Banks	3.57%
5	4502	Takeda Pharmaceutical Company Limited	Pharmaceutical	1.76%
6	8058	Mitsubishi Corporation	Wholesale Trade	1.63%
7	9432	NTT,Inc.	Information & Communication	1.61%
8	9984	SoftBank Group Corp.	Information & Communication	1.54%
9	8053	SUMITOMO CORPORATION (SUMITOMO SHOJI KAISHA,LTD.)	Wholesale Trade	1.49%
10	8031	MITSUI & CO.,LTD.	Wholesale Trade	1.44%
		Total		31.07%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Value	6.00%	13.77%	31.09%	41.88%	128.34%	200.48%	264.74%	31.68%	24.61%	13.81%
(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 Value	10.12%	11.10%	11.48%	15.02%	4.14	2.85	2.14	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 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	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	2024/7/11 - 2024/8/5	2018/1/23 - 2020/3/16			

	Relative Stats (vs. TOPIX)			
	1Y	3Y	5Y	10Y
Tracking Error	1.88%	2.48%	2.76%	3.61%
Beta	0.99	1.02	0.99	1.02
Information Ratio	5.75	13.77	28.26	13.81

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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