



TOPIX Core30 Value

TOPIX Core30 Value is an index composed of TOPIX Core30 constituents among TOPIX Value.

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: 10,000 (2023/8/18)

Calculation Frequency PR/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
STPXC30V/T	STPXC30V#	TPXC30V	TPXDC30V	.TOPXC30V	.TOPXC30VT
SX	TR/TSX	INDEX	INDEX		R

Number of Constituents

18

Constituent Weight

Largest	18.78%
Smallest	0.27%
Median	3.70%

Market Capitalization (JPY 100 million)

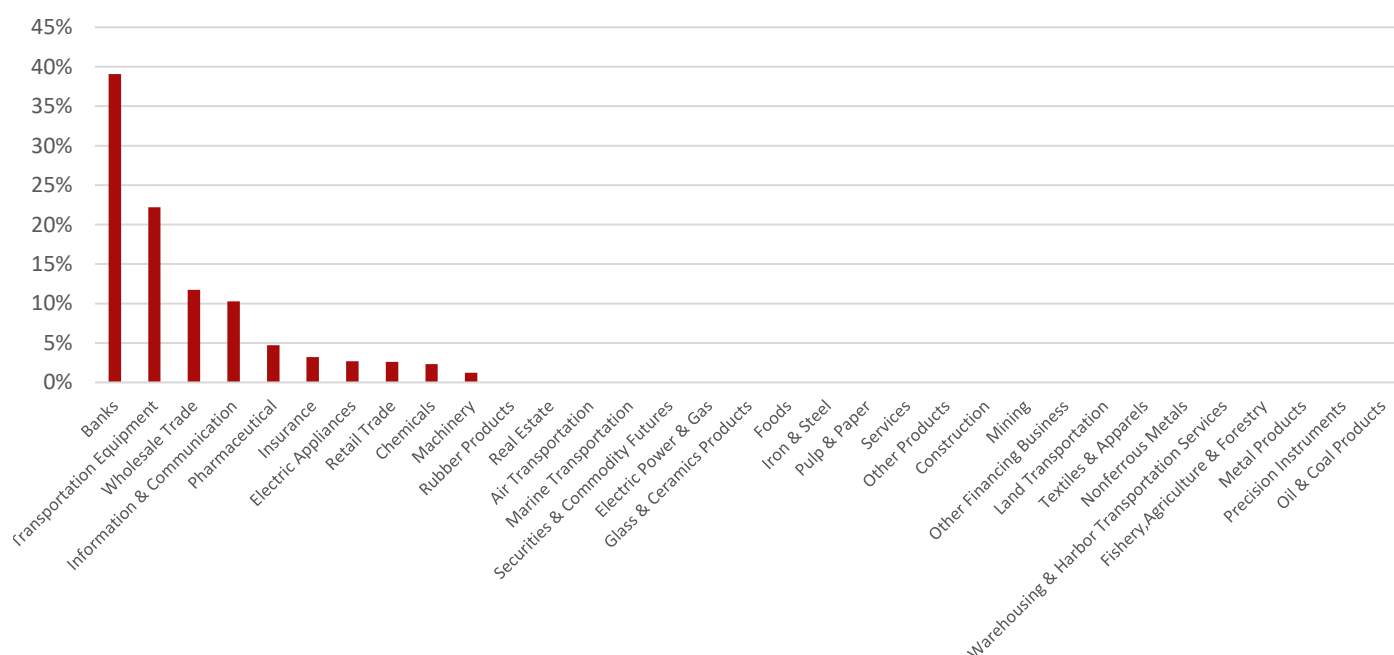
Total	2,784,270
Largest	553,456
Smallest	11,117
Average	154,682
Median	109,958

Fundamentals

Dividend Yield	2.30%
ROE	9.56%
PER	15.95
PBR	1.53

Constituents (Top Weight)

Code	Name	Sector	Weight
1	7203 TOYOTA MOTOR CORPORATION	Transportation Equipment	18.78%
2	8306 Mitsubishi UFJ Financial Group,Inc.	Banks	17.57%
3	8316 Sumitomo Mitsui Financial Group,Inc.	Banks	11.94%
4	8411 Mizuho Financial Group,Inc.	Banks	9.55%
5	4502 Takeda Pharmaceutical Company Limited	Pharmaceutical	4.72%
6	8058 Mitsubishi Corporation	Wholesale Trade	4.36%
7	9432 NTT,Inc.	Information & Communication	4.30%
8	9984 SoftBank Group Corp.	Information & Communication	4.12%
9	8031 MITSUI & CO.,LTD.	Wholesale Trade	3.86%
10	8001 ITOCHU Corporation	Wholesale Trade	3.53%
Total			82.73%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Core30 Value	6.61%	12.44%	36.28%	45.18%	-	-	-	-	-	-
(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 Core30 Value	13.72%	-	-	-	3.29	-	-	-
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown											
	1Y		3Y		5Y		10Y					
TOPIX Core30 Value	22.16%		-		-		-					
Term	2025/3/21	-	2025/4/7	-	-	-	-	-				
(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	5.60%	-	-	-
Beta	1.20	-	-	-
Information Ratio	2.52	-	-	-

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

JPX Market Innovation & Research, Inc. Index Business e-mail : index@jpx.co.jp

Disclaimer

This document was created for the sole purpose of providing an outline explanation for the index. It is not intended to be a solicitation for investment, nor a disclosure document pursuant to the Financial Instruments and Exchange Act. JPX Market Innovation & Research, Inc. and/or its affiliates (hereinafter "JPX") retain all rights related to this document and do not permit the reproduction or reprinting of this document in any circumstances without prior approval. Following its publication, there may be changes to the details of this document due to rule revisions or other factors without prior notification. Additionally, the information contained within this document has been prepared with the utmost care. However, the completeness of such information is not guaranteed. JPX shall not be held liable for any expense or any other damages resulting from the use of this document or the information it contains. Because ETFs benchmarked by indices invest in securities whose prices fluctuate, the market price or base value may decrease due to fluctuations in the underlying index or foreign exchange markets, fluctuations in the price of constituent securities, bankruptcy or deterioration in the financial conditions of constituent securities issuers, or other market causes. Losses may arise from these factors and, as such, invested capital is not guaranteed. Additionally, in the case of margin trading, losses may occur in excess of the deposited margin. When trading ETFs benchmarked by indices, please fully read the documents distributed before concluding a contract with a financial instruments business operator, etc. Trading should be conducted on one's own judgment and responsibility, with sufficient understanding of the product's attributes, trading mechanism, existence of risk, sales commissions, total expense ratio, etc. Index values calculated by JPX and JPX trademarks are the intellectual property of JPX and JPX owns all such rights. Because of this, the use of JPX-calculated indices in the composition and/or sale of financial products such as funds or linked bonds (including its use as the basis for options, swaps, warrants, or other OTC derivatives) requires a license from JPX.