



TOPIX500 Value

TOPIX500 Value is an index composed of TOPIX 500 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
N213/T	S213/TSX	TPX500V INDEX	TPXD500V INDEX	.TOPX500V	.TOPX500VT R

Number of Constituents

	383
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Constituent Weight

Largest	7.63%
Smallest	0.01%
Median	0.09%

Market Capitalization (JPY 100 million)

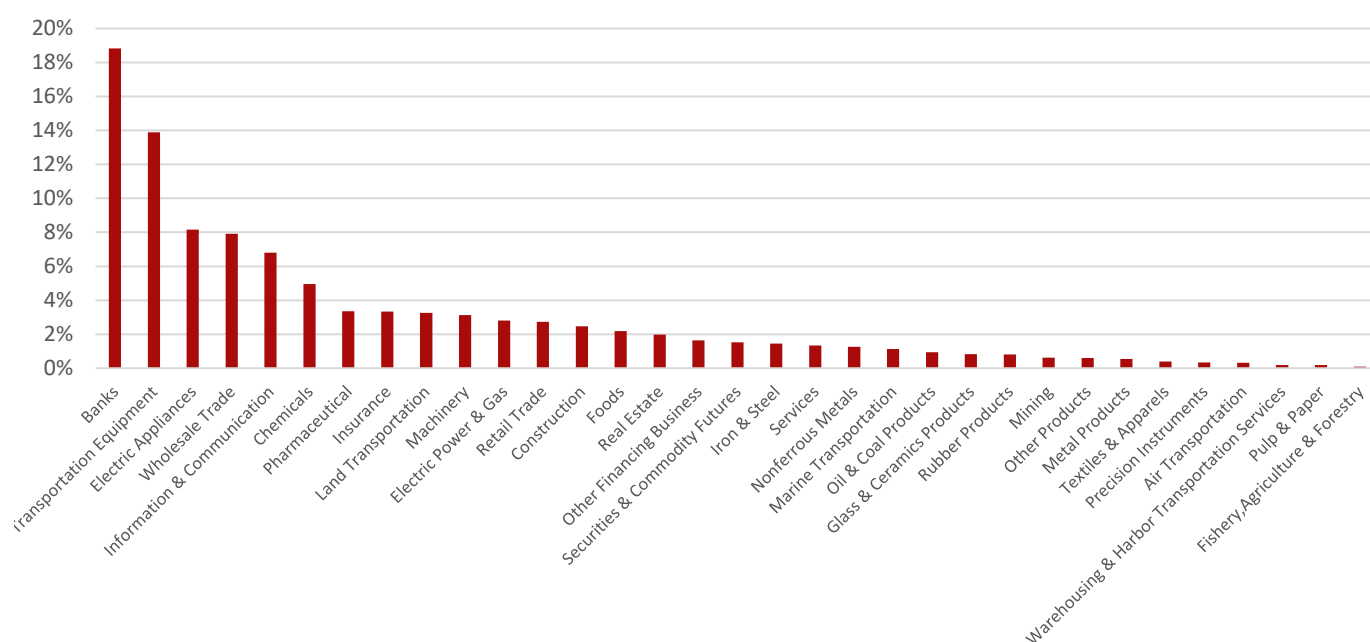
Total	6,869,157
Largest	495,647
Smallest	1,281
Average	17,935
Median	6,546

Fundamentals

Dividend Yield	2.61%
ROE	8.14%
PER	14.26
PBR	1.16

Constituents (Top Weight)

	Code	Name	Sector	Weight
1	7203	TOYOTA MOTOR CORPORATION	Transportation Equipment	7.63%
2	8306	Mitsubishi UFJ Financial Group,Inc.	Banks	6.74%
3	8316	Sumitomo Mitsui Financial Group,Inc.	Banks	4.12%
4	8411	Mizuho Financial Group,Inc.	Banks	3.29%
5	9984	SoftBank Group Corp.	Information & Communication	3.06%
6	9432	NTT,Inc.	Information & Communication	2.00%
7	8058	Mitsubishi Corporation	Wholesale Trade	1.79%
8	4502	Takeda Pharmaceutical Company Limited	Pharmaceutical	1.70%
9	7267	HONDA MOTOR CO.,LTD.	Transportation Equipment	1.55%
10	8001	ITOCHU Corporation	Wholesale Trade	1.45%
		Total		33.33%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX500 Value	3.88%	15.67%	27.80%	31.52%	112.43%	209.11%	186.31%	28.55%	25.32%	11.09%
(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
TOPIX500 Value	10.26%	11.59%	12.12%	15.47%	3.07	2.46	2.09	0.72
(TOPIX)	9.86%	10.47%	11.66%	13.80%	2.71	2.19	1.62	0.76

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX500 Value	19.08%		25.14%		25.14%		37.23%	
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	1.90%	2.57%	3.10%	3.86%
Beta	1.00	1.03	1.01	1.03
Information Ratio	2.54	10.35	22.92	4.12

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

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