



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

382

Constituent Weight

Largest	7.55%
Smallest	0.01%
Median	0.09%

Market Capitalization (JPY 100 million)

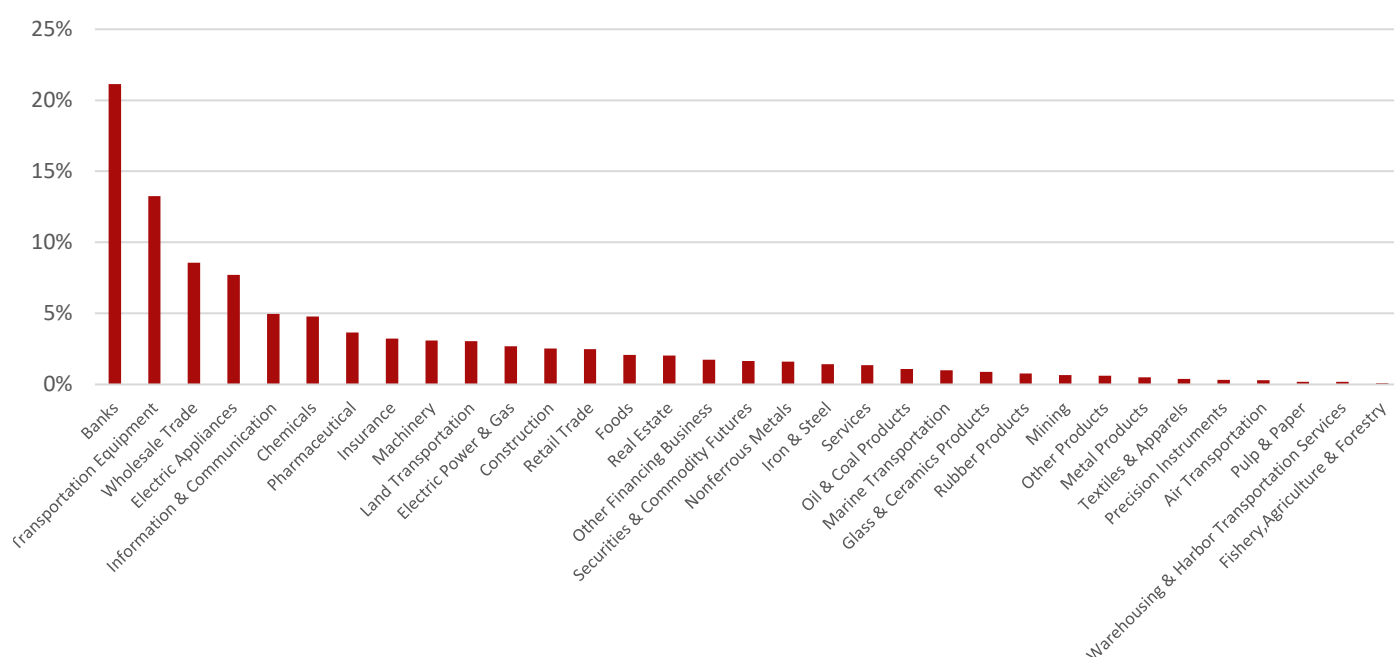
Total	7,582,745
Largest	553,456
Smallest	1,325
Average	19,850
Median	7,233

Fundamentals

Dividend Yield	2.31%
ROE	8.14%
PER	16.13
PBR	1.31

Constituents (Top Weight)

Code	Name	Sector	Weight
1	7203 TOYOTA MOTOR CORPORATION	Transportation Equipment	7.55%
2	8306 Mitsubishi UFJ Financial Group,Inc.	Banks	7.06%
3	8316 Sumitomo Mitsui Financial Group,Inc.	Banks	4.80%
4	8411 Mizuho Financial Group,Inc.	Banks	3.84%
5	4502 Takeda Pharmaceutical Company Limited	Pharmaceutical	1.90%
6	8058 Mitsubishi Corporation	Wholesale Trade	1.75%
7	9432 NTT,Inc.	Information & Communication	1.73%
8	9984 SoftBank Group Corp.	Information & Communication	1.66%
9	8053 SUMITOMO CORPORATION (SUMITOMO SHOJI KAISHA,LTD.)	Wholesale Trade	1.61%
10	8031 MITSUI & CO.,LTD.	Wholesale Trade	1.55%
Total			33.45%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX500 Value	6.02%	13.62%	31.43%	41.50%	128.92%	202.26%	263.49%	31.79%	24.76%	13.78%
(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
TOPIX500 Value	10.34%	11.37%	11.73%	15.23%	4.01	2.80	2.11	0.90
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	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	1.98%	2.65%	2.89%	3.87%
Beta	1.01	1.03	1.00	1.03
Information Ratio	5.27	13.11	27.60	12.56

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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