

# TOPIX Weekly Index Report

2012/2/3

- > TOPIX closed at 760.69 points, down -0.06% (-0.44 points) from the previous weekend.
- > Tokyo Stock Exchange REIT Index closed at 858.53 points, up 2.46% (20.64 points) from the previous weekend.
- > The top performance size index was TOPIX Small. It was up 0.52% (4.63 points) in this week.
- > The top performance sector (33 Sectors) was Marine Transportation. It was up 8.93% (24.72 points) in this week. Air Transportation and Securities follows.
- > The top performance sector (TOPIX-17 Series) was TOPIX-17 FINANCIALS (EX BANKS) . It was up 5.02% (2.64 points) in this week. TOPIX-17 BANKS and TOPIX-17 TRANSPORTATION & LOGISTICS follows.

\*:ETF and Futuers listed on Tokyo Stock Exchange

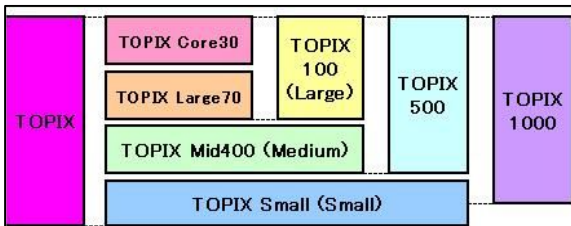
## 1. Section Index

Index	This Week	1week return			Since the end of last year	
* TOPIX	760.69	-0.44	-0.06%	-	32.08	4.40%
Second Section	2,221.01	11.17	0.51%		109.58	5.19%
Mothers	375.98	7.06	1.91%		-20.23	-5.11%
* REIT	858.53	20.64	2.46%		24.17	2.90%

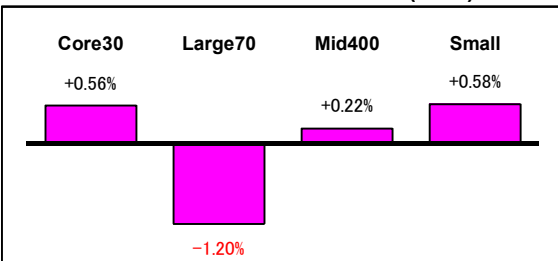
## 2. Size Index

Index	This Week	1week return			Since the end of last year	
* TOPIX Core30	392.08	1.96	0.50%	-	23.30	6.32%
TOPIX Large70	726.10	-9.27	-1.26%		23.62	3.36%
# TOPIX 100	504.44	-1.29	-0.26%		24.21	5.04%
# TOPIX Mid400	817.57	1.30	0.16%		21.63	2.72%
TOPIX 500	592.36	-0.68	-0.11%		24.15	4.25%
# TOPIX Small	898.99	4.63	0.52%		50.62	5.97%
TOPIX 1000	719.81	-0.56	-0.08%		29.78	4.32%
Large	727.21	-1.85	-0.25%		34.91	5.04%
Medium	860.29	1.36	0.16%		22.76	2.72%
Small	1,327.18	6.83	0.52%		74.72	5.97%

### Lineup of size index



### Performance of Size Index to TOPIX (note)



<b>TOPIX Core30</b>
The 30 most liquid and highly market capitalized stocks
<b>TOPIX Large70</b>
After the Core30, the 70 most liquid and highly market capitalized stocks
<b>TOPIX 100 (Large)</b>
Component stocks in the TOPIX Core30 and the TOPIX Large70
<b>TOPIX Mid400(Medium)</b>
Excluding TOPIX 100 stocks, these are the remaining stocks in the TOPIX 500
<b>TOPIX 500</b>
Component stocks in the TOPIX Core30, the TOPIX Large70 and the TOPIX Mid400
<b>TOPIX 1000</b>
Component stocks in the TOPIX 500 and highly market capitalized stocks of the TOPIX small
<b>TOPIX Small (Small)</b>
Outside the component stocks in the TOPIX 500

### 3. Style Index

Index	This Week	1week return			Since the end of last year		
TOPIX Value	905.94	-0.15	-0.02%	-	+	44.17	5.13%
TOPIX Growth	922.34	-0.98	-0.11%			31.99	3.59%
TOPIX 500 Value	887.07	-0.59	-0.07%			41.49	4.91%
TOPIX 500 Growth	915.81	-1.57	-0.17%			31.03	3.51%
TOPIX Small Value	1,124.73	5.67	0.51%			77.92	7.44%
TOPIX Small Growth	996.57	5.24	0.53%			42.23	4.43%

### 4. Stock Price Index by industry sector (33 Sectors)

Index	This Week	1week return			Since the end of last year		
Marine Transportation	301.61	24.72	8.93%	-	+	27.13	9.88%
Air Transportation	217.27	16.02	7.96%			22.43	11.51%
Securities	169.15	10.01	6.29%			29.35	20.99%
Insurance	422.88	22.69	5.67%			48.82	13.05%
* Banks	108.71	2.56	2.41%			8.54	8.53%
Other Financing Business	259.05	4.11	1.61%			20.17	8.44%
Fishry, Agriculture & Forestry	246.33	3.47	1.43%			6.60	2.75%
Services	705.43	9.68	1.39%			8.31	1.19%
Wholesale Trade	814.36	10.89	1.36%			69.75	9.37%
Transportation Equipment	1,447.85	16.64	1.16%			146.09	11.22%
Land Transportation	981.77	8.58	0.88%			-0.19	-0.02%
Pharmaceutical	1,212.80	8.09	0.67%			-14.26	-1.16%
Construction	462.68	3.02	0.66%			39.81	9.41%
Rubber Products	1,335.71	5.20	0.39%			12.13	0.92%
Retail Trade	513.08	1.76	0.34%			0.46	0.09%
Other Products	906.93	2.86	0.32%			14.57	1.63%
Textiles & Apparels	409.33	0.03	0.01%			17.31	4.42%
Machinery	840.66	-0.88	-0.10%			65.63	8.47%
Real Estate	684.65	-0.99	-0.14%			62.35	10.02%
Foods	773.41	-1.14	-0.15%			11.65	1.53%
Precision Instruments	2,183.15	-14.45	-0.66%			94.61	4.53%
Warehousing & Harbor Transportation Services	952.26	-8.69	-0.90%			25.90	2.80%
Mining	370.86	-4.10	-1.09%			28.47	8.32%
Metal Products	674.62	-9.07	-1.33%			38.15	5.99%
Information & Communication	1,248.04	-16.78	-1.33%			-34.36	-2.68%
Chemicals	718.33	-11.99	-1.64%			17.89	2.55%
Nonferrous Metals	613.06	-10.54	-1.69%			48.34	8.56%
Pulp & Paper	336.04	-6.72	-1.96%			-8.75	-2.54%
* Electric Appliances	1,019.76	-23.82	-2.28%			18.80	1.88%
Oil & Coal Products	847.89	-24.22	-2.78%			-8.94	-1.04%
Iron & Steel	406.23	-14.49	-3.44%			-1.76	-0.43%
Glass & Ceramics Products	592.88	-30.06	-4.83%			-9.13	-1.52%
Electric Power & Gas	342.97	-17.85	-4.95%			-3.02	-0.87%

### 5. TOPIX-17 Series

Index	This Week	1week return			Since the end of last year
# TOPIX-17 FINANCIALS (EX BANKS)	55.28	2.64	5.02%	+	6.80 14.03%
# TOPIX-17 BANKS	69.91	1.64	2.40%		5.49 8.52%
# TOPIX-17 TRANSPORTATION & LOGISTICS	86.80	1.55	1.82%		1.29 1.51%
# TOPIX-17 COMMERCIAL & WHOLESALE TRADE	197.87	2.64	1.35%		16.94 9.36%
# TOPIX-17 AUTOMOBILES & TRANSPORTATION EQUIPMENT	106.87	1.17	1.11%		10.09 10.43%
# TOPIX-17 PHARMACEUTICAL	93.76	0.63	0.68%		-1.10 -1.16%
# TOPIX-17 RETAIL TRADE	89.13	0.30	0.34%		0.08 0.09%
# TOPIX-17 FOODS	133.49	-0.13	-0.10%		2.06 1.57%
# TOPIX-17 MACHINERY	165.67	-0.18	-0.11%		12.93 8.47%
# TOPIX-17 REAL ESTATE	143.21	-0.20	-0.14%		13.05 10.03%
# TOPIX-17 IT & SERVICES, OTHERS	76.17	-0.42	-0.55%		-0.98 -1.27%
# TOPIX-17 CONSTRUCTION & MATERIALS	109.65	-1.25	-1.13%		6.05 5.84%
# TOPIX-17 RAW MATERIALS & CHEMICALS	100.52	-1.48	-1.45%		2.46 2.51%
# TOPIX-17 ENERGY RESOURCES	115.96	-2.36	-1.99%		3.53 3.14%
# TOPIX-17 ELECTRIC APPLIANCES & PRECISION INSTRUMENTS	79.75	-1.74	-2.14%		1.66 2.13%
# TOPIX-17 STEEL & NONFERROUS METALS	147.76	-4.18	-2.75%		4.27 2.98%
# TOPIX-17 ELECTRIC POWER & GAS	56.80	-2.95	-4.94%		-0.50 -0.87%

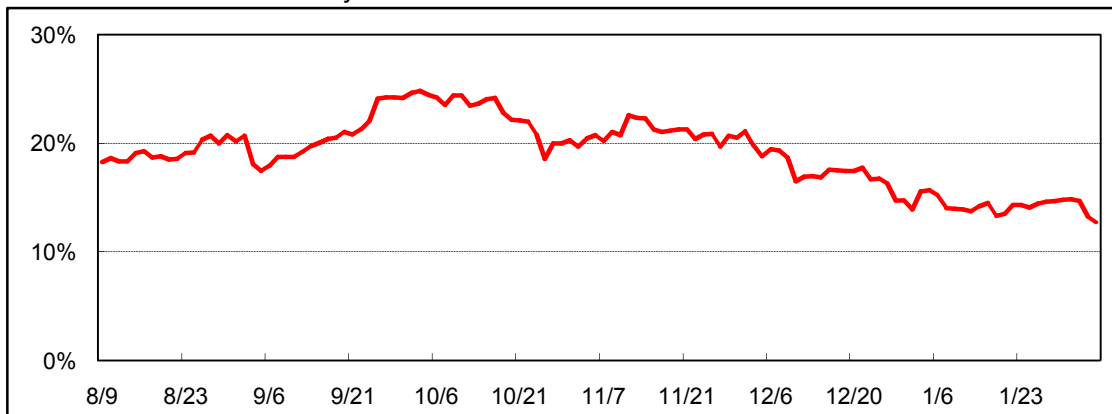
### 6. Tokyo Stock Exchange Composite Index Series

Index	This Week	1week return			Since the end of last year
TOPIX Composite	961.86	-0.56	-0.06%	+	40.54 4.40%
TOPIX Composite 1500	961.41	-0.58	-0.06%		40.38 4.38%
Second Section Composite	1,185.86	5.96	0.51%		58.50 5.19%
Mothers Composite	1,128.70	21.32	1.93%		-60.73 -5.11%

### 7. Historical Volatility

Index	Historical Volatility 2012/2/3	Change (last week)
TOPIX	12.73%	-1.94%

six month historical volatility chart



(Note1) Closing price of the week / Closing price of the end of relevant week

(Note2)  $HV = \sqrt{250 \times \frac{\sum (x_t - x_a)^2}{(n-1)}}$        $X_t = \log(P/P-1)$        $X_a = (\sum X_t)/n$   
 $n=20$     $P=TOPIX$     $t=1$  to  $n$

#### Contact

Tokyo Stock Exchange, Inc. Information Services Index Group  
 TEL:81-3-3666-0141      Email: index@tse.or.jp