

# TOPIX Weekly Index Report

2010/3/12

- > TOPIX closed at 936.38 points, up 2.81% (25.57 points) from the previous weekend.
- > Tokyo Stock Exchange REIT Index closed at 912.37 points, down -0.08% (-0.69 points) from the previous weekend.
- > The top performance size index was TOPIX Large70. It was up 3.18% (27.68 points) this week.
- > The top performance sector (33 Sectors) was Precision Instruments. It was up 6.25% (180.26 points) in this week. Glass & Ceramics Products and Other Financing Business follows.
- > The top performance sector (TOPIX-17 Series) was TOPIX-17 REAL ESTATE. It was up 5.13% (8.31 points) in this week. TOPIX-17 MACHINERY and TOPIX-17 CONSTRUCTION & MATERIALS follows.

\*:ETF and Futuers listed on Tokyo Stock Exchagnge  
#:ETF listed on Tokyo Stock Exchange

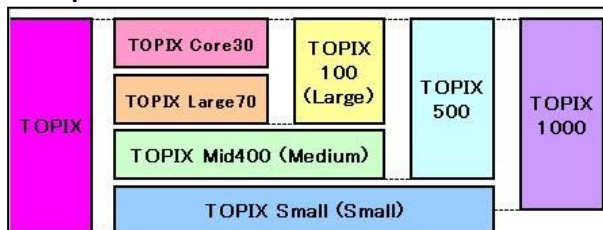
## 1. Section Index

Index	This Week	1week return			Since the end of last year
* TOPIX	936.38	25.57	2.81%	-	28.79 3.17%
Second Section	2,134.31	37.13	1.77%		67.95 3.29%
Mothers	423.53	6.38	1.53%		7.31 1.76%
* REIT	912.37	-0.69	-0.08%		19.18 2.15%

## 2. Size Index

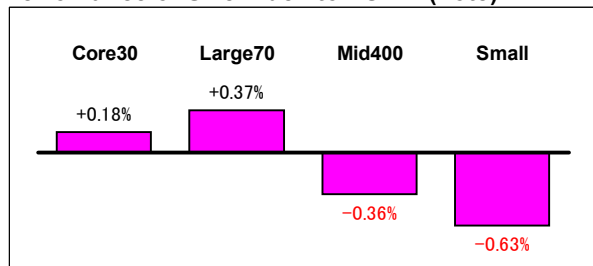
Index	This Week	1week return			Since the end of last year
* TOPIX Core30	530.11	15.37	2.99%	-	14.35 2.78%
TOPIX Large70	898.43	27.68	3.18%		39.18 4.56%
# TOPIX 100	656.25	19.52	3.07%		22.25 3.51%
# TOPIX Mid400	946.56	22.64	2.45%		24.86 2.70%
TOPIX 500	741.71	20.67	2.87%		23.30 3.24%
# TOPIX Small	924.03	19.75	2.18%		21.83 2.42%
TOPIX 1000	891.40	24.51	2.83%		27.67 3.20%
Large	946.05	28.14	3.07%		32.07 3.51%
Medium	996.03	23.83	2.45%		26.17 2.70%
Small	1,364.14	29.16	2.18%		32.22 2.42%

### Lineup of size index









<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

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






















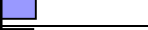
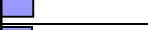
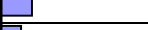
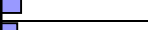
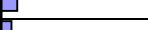
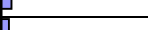
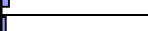
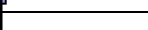
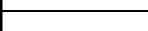
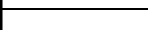




[Component stocks of TOPIX new index series](#)

### 3. Style Index

Index	This Week	1week return			Since the end of last year
TOPIX Value	1,121.32	31.15	2.86%	-  +	51.09 4.77%
TOPIX Growth	1,131.39	30.41	2.76%		18.96 1.70%
TOPIX 500 Value	1,121.11	31.41	2.88%		51.50 4.81%
TOPIX 500 Growth	1,138.37	31.56	2.85%		20.27 1.81%
TOPIX Small Value	1,126.15	28.52	2.60%		47.16 4.37%
TOPIX Small Growth	1,055.78	18.31	1.76%		5.27 0.50%

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

Index	This Week	1week return			Since the end of last year
Precision Instruments	3,063.85	180.26	6.25%	-  +	49.21 1.63%
Glass & Ceramics Products	860.58	48.27	5.94%		51.18 6.32%
Other Financing Business	259.58	12.89	5.23%		29.63 12.89%
Real Estate	814.51	39.72	5.13%		4.45 0.55%
Other Products	1,601.55	68.62	4.48%		179.11 12.59%
Machinery	910.67	38.73	4.44%		29.09 3.30%
Transportation Equipment	1,662.06	65.73	4.12%		-70.98 -4.10%
Securities	345.34	13.44	4.05%		-2.84 -0.82%
Wholesale Trade	888.76	33.53	3.92%		55.21 6.62%
* Electric Appliances	1,371.03	50.55	3.83%		60.85 4.64%
Metal Products	813.48	28.37	3.61%		63.27 8.43%
Construction	439.18	14.69	3.46%		30.64 7.50%
Insurance	610.89	20.35	3.45%		18.36 3.10%
Retail Trade	527.36	17.20	3.37%		32.56 6.58%
Chemicals	858.68	27.76	3.34%		34.31 4.16%
Textiles & Apparels	432.85	13.24	3.16%		14.16 3.38%
Marine Transportation	548.83	14.60	2.73%		110.80 25.30%
Pulp & Paper	393.78	9.38	2.44%		5.25 1.35%
Pharmaceutical	1,394.96	26.76	1.96%		16.72 1.21%
Nonferrous Metals	765.83	14.32	1.91%		23.26 3.13%
Services	719.39	13.25	1.88%		19.44 2.78%
Fishry, Agriculture & Forestry	246.23	4.51	1.87%		-2.85 -1.14%
* Banks	138.46	2.28	1.67%		6.80 5.16%
Iron & Steel	709.80	10.86	1.55%		-12.41 -1.72%
Foods	839.11	12.30	1.49%		2.56 0.31%
Land Transportation	1,094.22	10.65	0.98%		38.30 3.63%
Warehousing & Harbor Transportation Services	1,060.66	8.33	0.79%		6.10 0.58%
Rubber Products	1,200.36	6.10	0.51%		-33.68 -2.73%
Information & Communication	1,315.40	5.16	0.39%		55.87 4.44%
Mining	457.77	1.09	0.24%		-21.17 -4.42%
Oil & Coal Products	800.42	-4.35	-0.54%		39.96 5.25%
Electric Power & Gas	690.62	-6.68	-0.96%		27.78 4.19%
Air Transportation	241.61	-2.64	-1.08%		-43.50 -15.26%

### 5. TOPIX-17 Series

Index	This Week	1week return			Since the end of last year
# TOPIX-17 REAL ESTATE	170.37	8.31	5.13%	-	0.93 0.55%
# TOPIX-17 MACHINERY	179.47	7.63	4.44%		5.73 3.30%
# TOPIX-17 CONSTRUCTION & MATERIALS	122.55	5.01	4.26%		8.32 7.28%
# TOPIX-17 ELECTRIC APPLIANCES & PRECISION INSTRUMENTS	107.65	4.20	4.06%		4.47 4.33%
# TOPIX-17 FINANCIALS (EX BANKS)	83.96	3.19	3.95%		2.36 2.89%
# TOPIX-17 COMMERCIAL & WHOLESALE TRADE	215.95	8.15	3.92%		13.42 6.63%
# TOPIX-17 AUTOMOBILES & TRANSPORTATION EQUIPMENT	120.87	4.55	3.91%		-5.07 -4.03%
# TOPIX-17 RETAIL TRADE	91.61	2.99	3.37%		5.65 6.57%
# TOPIX-17 RAW MATERIALS & CHEMICALS	118.20	3.74	3.27%		4.45 3.91%
# TOPIX-17 PHARMACEUTICAL	107.84	2.07	1.96%		1.29 1.21%
# TOPIX-17 BANKS	89.05	1.47	1.68%		4.38 5.17%
# TOPIX-17 STEEL & NONFERROUS METALS	228.91	3.75	1.67%		-0.52 -0.23%
# TOPIX-17 IT & SERVICES, OTHERS	88.83	1.43	1.64%		5.08 6.07%
# TOPIX-17 FOODS	144.50	2.13	1.50%		0.37 0.26%
# TOPIX-17 TRANSPORTATION & LOGISTICS	101.62	1.06	1.05%		4.00 4.10%
# TOPIX-17 ENERGY RESOURCES	117.60	-0.29	-0.25%		1.68 1.45%
# TOPIX-17 ELECTRIC POWER & GAS	114.37	-1.10	-0.95%		4.60 4.19%

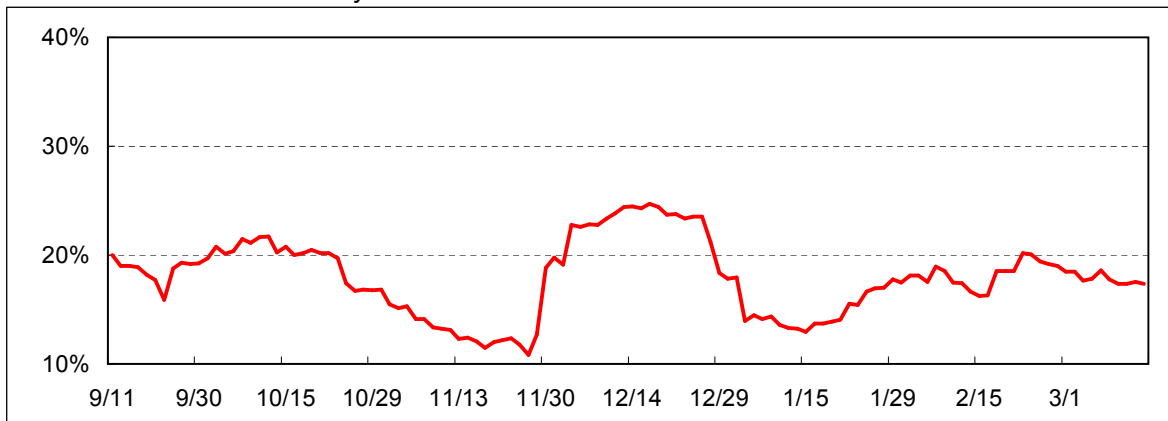
### 6. Tokyo Stock Exchange Composite Index Series

Index	This Week	1week return			Since the end of last year
TOPIX Composite	1,183.93	32.36	2.81%	-	36.45 3.18%
TOPIX Composite 1500	1,184.02	32.37	2.81%		36.48 3.18%
Second Section Composite	1,139.58	19.83	1.77%		36.29 3.29%
Mothers Composite	1,273.40	19.30	1.54%		21.58 1.72%

### 7. Historical Volatility

Index	Historical Volatility 2010/3/12	Change (last week)
TOPIX	17.38%	-1.18%

six month historical volatility chart



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

(note2)  $HV = \sqrt{250 \times \left( \frac{\sum (x_t - x_a)^2}{n-1} \right)}$        $X_t = \log(P/P-1)$        $X_a = (\sum X_t)/n$   
 $n=20$     $P=TOPIX$     $t=1$  to  $n$

#### Contact

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