

TOPIX Weekly Index Report

2010/5/28

- > TOPIX closed at 878.52 points, down -0.13% (-1.17 points) from the previous weekend.
- > Tokyo Stock Exchange REIT Index closed at 913.83 points, down -0.91% (-8.35 points) from the previous weekend.
- > The top performance size index was TOPIX Large70. It was up 0.04% (0.32 points) this week.
- > The top performance sector (33 Sectors) was Marine Transportation. It was up 5.28% (27.68 points) in this week. Air Transportation and Oil & Coal Products follows.
- > The top performance sector (TOPIX-17 Series) was TOPIX-17 COMMERCIAL & WHOLESALE TRADE. It was up 2.04% (4 points) in this week. TOPIX-17 MACHINERY and TOPIX-17 STEEL & NONFERROUS METALS follows.

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

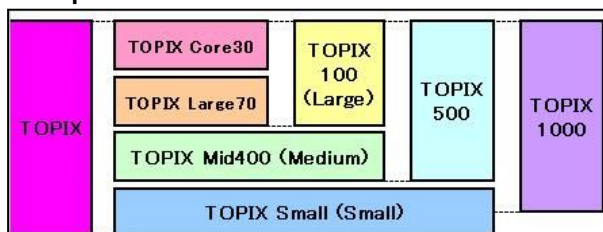
1. Section Index

Index	This Week	1week return			Since the end of last year
* TOPIX	878.52	-1.17	-0.13%	-	-29.07 -3.20%
Second Section	2,163.78	9.27	0.43%		97.42 4.71%
Mothers	402.04	3.90	0.98%		-14.18 -3.41%
* REIT	913.83	-8.35	-0.91%		20.64 2.31%

2. Size Index

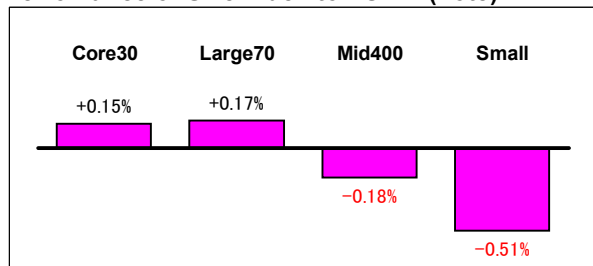
Index	This Week	1week return			Since the end of last year
* TOPIX Core30	486.48	0.08	0.02%	-	-29.28 -5.68%
TOPIX Large70	848.87	0.32	0.04%		-10.38 -1.21%
# TOPIX 100	609.66	0.16	0.03%		-24.34 -3.84%
# TOPIX Mid400	897.93	-2.81	-0.31%		-23.77 -2.58%
TOPIX 500	693.66	-0.57	-0.08%		-24.75 -3.45%
# TOPIX Small	896.87	-5.82	-0.64%		-5.33 -0.59%
TOPIX 1000	835.35	-0.95	-0.11%		-28.38 -3.29%
Large	878.89	0.23	0.03%		-35.09 -3.84%
Medium	944.85	-2.96	-0.31%		-25.01 -2.58%
Small	1,324.05	-8.60	-0.65%		-7.87 -0.59%

Lineup of size index



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

Perfomance 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	1,057.79	-2.57	-0.24%	-	-12.44 -1.16%
TOPIX Growth	1,055.93	-0.29	-0.03%		-56.50 -5.08%
TOPIX 500 Value	1,054.28	-1.84	-0.17%		-15.33 -1.43%
TOPIX 500 Growth	1,059.01	0.03	0.00%		-59.09 -5.28%
TOPIX Small Value	1,096.78	-10.26	-0.93%		17.79 1.65%
TOPIX Small Growth	1,021.05	-3.65	-0.36%		-29.46 -2.80%

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

Index	This Week	1week return			Since the end of last year
Marine Transportation	552.28	27.68	5.28%	-	114.25 26.08%
Air Transportation	245.19	5.33	2.22%		-39.92 -14.00%
Oil & Coal Products	889.04	19.00	2.18%		128.58 16.91%
Wholesale Trade	821.85	16.45	2.04%		-11.70 -1.40%
Machinery	843.78	15.19	1.83%		-37.80 -4.29%
Other Products	1,526.79	16.93	1.12%		104.35 7.34%
Iron & Steel	647.00	6.01	0.94%		-75.21 -10.41%
Nonferrous Metals	739.53	6.61	0.90%		-3.04 -0.41%
* Electric Appliances	1,298.91	7.38	0.57%		-11.27 -0.86%
Construction	402.83	2.11	0.53%		-5.71 -1.40%
Securities	301.34	1.51	0.50%		-46.84 -13.45%
* Banks	130.25	0.20	0.15%		-1.41 -1.07%
Metal Products	772.43	-0.33	-0.04%		22.22 2.96%
Insurance	594.32	-0.77	-0.13%		1.79 0.30%
Precision Instruments	2,658.99	-5.88	-0.22%		-355.65 -11.80%
Pharmaceutical	1,256.70	-5.35	-0.42%		-121.54 -8.82%
Services	712.09	-4.52	-0.63%		12.14 1.73%
Electric Power & Gas	649.67	-5.33	-0.81%		-13.17 -1.99%
Land Transportation	1,062.61	-8.71	-0.81%		6.69 0.63%
Transportation Equipment	1,546.77	-13.58	-0.87%		-186.27 -10.75%
Chemicals	787.52	-7.01	-0.88%		-36.85 -4.47%
Information & Communication	1,266.29	-12.57	-0.98%		6.76 0.54%
Foods	750.52	-7.86	-1.04%		-86.03 -10.28%
Glass & Ceramics Products	809.63	-8.50	-1.04%		0.23 0.03%
Fishry, Agriculture & Forestry	240.56	-3.46	-1.42%		-8.52 -3.42%
Other Financing Business	240.80	-3.51	-1.44%		10.85 4.72%
Rubber Products	1,171.33	-17.46	-1.47%		-62.71 -5.08%
Mining	405.26	-7.62	-1.85%		-73.68 -15.38%
Retail Trade	510.23	-9.90	-1.90%		15.43 3.12%
Pulp & Paper	406.02	-8.17	-1.97%		17.49 4.50%
Real Estate	764.04	-20.10	-2.56%		-46.02 -5.68%
Warehousing & Harbor Transportation Services	1,026.12	-32.40	-3.06%		-28.44 -2.70%
Textiles & Apparels	401.74	-15.95	-3.82%		-16.95 -4.05%

5. TOPIX-17 Series

Index	This Week	1week return			Since the end of last year
# TOPIX-17 COMMERCIAL & WHOLESALE TRADE	199.69	4.00	2.04%	-	+ -2.84 -1.40%
# TOPIX-17 MACHINERY	166.29	3.00	1.84%		-7.45 -4.29%
# TOPIX-17 STEEL & NONFERROUS METALS	212.60	1.95	0.93%		-16.83 -7.34%
# TOPIX-17 ENERGY RESOURCES	120.64	1.01	0.84%		4.72 4.07%
# TOPIX-17 ELECTRIC APPLIANCES & PRECISION INSTRUMENTS	101.15	0.50	0.50%		-2.03 -1.97%
# TOPIX-17 BANKS	83.77	0.14	0.17%		-0.90 -1.06%
# TOPIX-17 TRANSPORTATION & LOGISTICS	99.37	-0.01	-0.01%		1.75 1.79%
# TOPIX-17 CONSTRUCTION & MATERIALS	114.02	-0.10	-0.09%		-0.21 -0.18%
# TOPIX-17 FINANCIALS (EX BANKS)	77.83	-0.08	-0.10%		-3.77 -4.62%
# TOPIX-17 PHARMACEUTICAL	97.15	-0.41	-0.42%		-9.40 -8.82%
# TOPIX-17 IT & SERVICES, OTHERS	85.71	-0.36	-0.42%		1.96 2.34%
# TOPIX-17 ELECTRIC POWER & GAS	107.59	-0.88	-0.81%		-2.18 -1.99%
# TOPIX-17 AUTOMOBILES & TRANSPORTATION EQUIPMENT	112.79	-1.02	-0.90%		-13.15 -10.44%
# TOPIX-17 FOODS	129.57	-1.37	-1.05%		-14.56 -10.10%
# TOPIX-17 RAW MATERIALS & CHEMICALS	109.27	-1.44	-1.30%		-4.48 -3.94%
# TOPIX-17 RETAIL TRADE	88.64	-1.72	-1.90%		2.68 3.12%
# TOPIX-17 REAL ESTATE	159.81	-4.21	-2.57%		-9.63 -5.68%

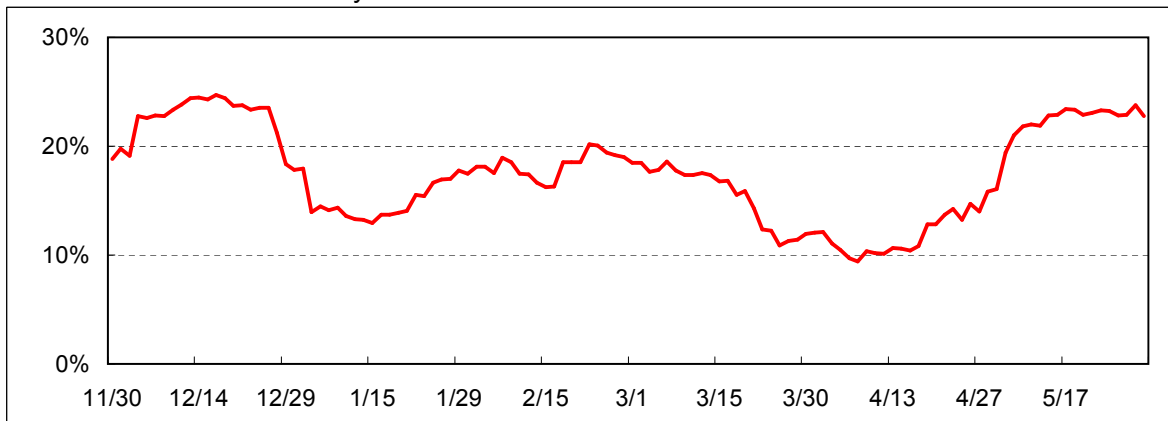
6. Tokyo Stock Exchange Composite Index Series

Index	This Week	1week return			Since the end of last year
TOPIX Composite	1,110.75	-1.48	-0.13%	-	+ -36.73 -3.20%
TOPIX Composite 1500	1,110.69	-1.48	-0.13%		-36.85 -3.21%
Second Section Composite	1,155.31	4.95	0.43%		52.02 4.71%
Mothers Composite	1,207.48	12.02	1.01%		-44.34 -3.54%

7. Historical Volatility

Index	Historical Volatility 2010/5/28	Change (last week)
TOPIX	22.74%	-0.53%

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

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