



TOPIX Small500

TOPIX Small500 is an index composed of all stocks among TOPIX1000 constituents that are not included in TOPIX500.

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 (2018/8/31)
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
N170/T	S170/TSX	TPXSM500 INDEX	TS500TR INDEX	.TOPXS500	.TOPXS500T R

Number of Constituents

495

Constituent Weight

Largest	0.71%
Smallest	0.05%
Median	0.17%

Market Capitalization (JPY 100 million)

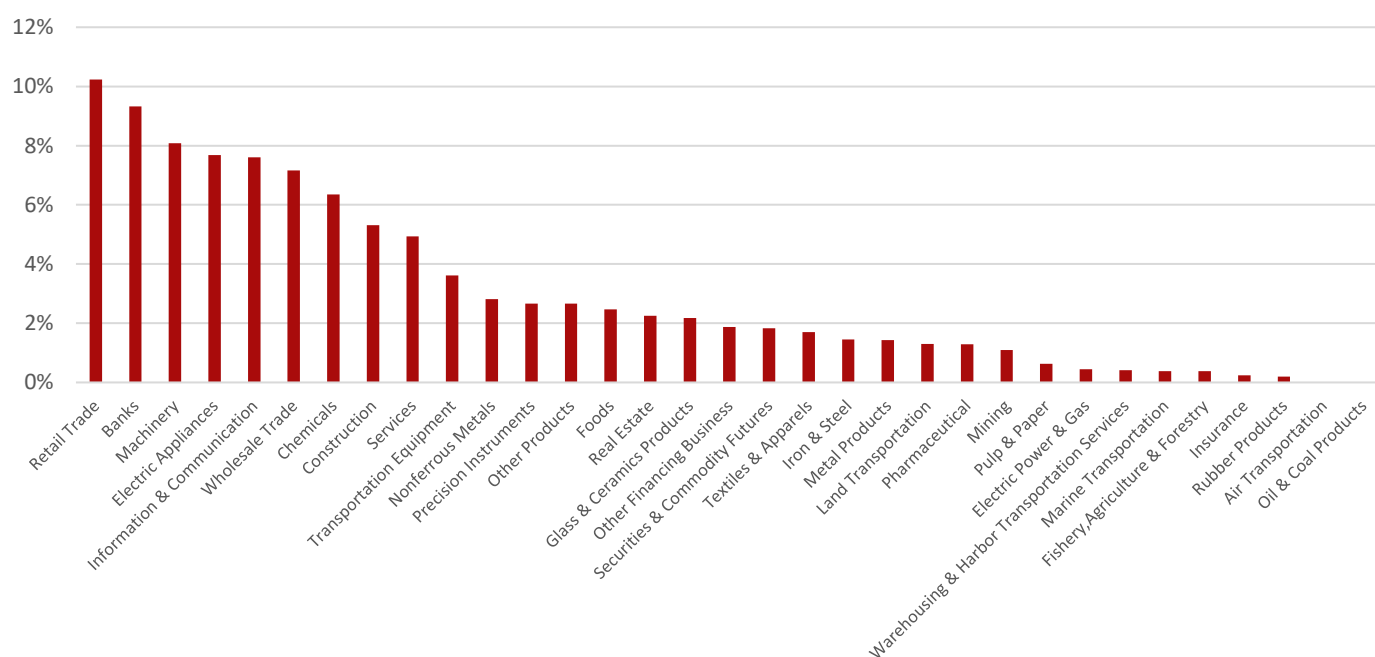
Total	769,474
Largest	6,641
Smallest	354
Average	1,554
Median	1,358

Fundamentals

Dividend Yield	2.26%
ROE	7.54%
PER	17.78
PBR	1.34

Constituents (Top Weight)

	Code	Name	Sector	Weight
1	3110	NITTO BOSEKI CO.,LTD.	Glass & Ceramics Products	0.71%
2	5805	SWCC Corporation	Nonferrous Metals	0.66%
3	7327	Daishi Hokuetsu Financial Group,Inc.	Banks	0.65%
4	1662	Japan Petroleum Exploration Co.,Ltd.	Mining	0.62%
5	5741	UACJ Corporation	Nonferrous Metals	0.58%
6	1980	DAI-DAN CO.,LTD.	Construction	0.58%
7	5857	ARE Holdings,Inc.	Nonferrous Metals	0.57%
8	9412	SKY Perfect JSAT Holdings Inc.	Information & Communication	0.57%
9	6871	MICRONICS JAPAN CO.,LTD.	Electric Appliances	0.56%
10	6590	SHIBAURA MECHATRONICS CORPORATION	Electric Appliances	0.56%
		Total		6.06%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Small500	4.55%	11.03%	20.45%	35.86%	85.45%	117.48%	203.62%	22.86%	16.81%	11.75%
(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
TOPIX Small500	8.61%	8.08%	9.89%	14.23%	4.16	2.83	1.70	0.83
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX Small500	16.41%		19.48%		19.48%		38.47%	
Term	2025/3/27	- 2025/4/7	2024/7/17	- 2024/8/5	2024/7/17	- 2024/8/5	2018/2/1	- 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	3.82%	3.76%	3.89%	4.92%
Beta	0.76	0.82	0.86	0.93
Information Ratio	1.25	-2.32	-1.29	-2.29

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

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