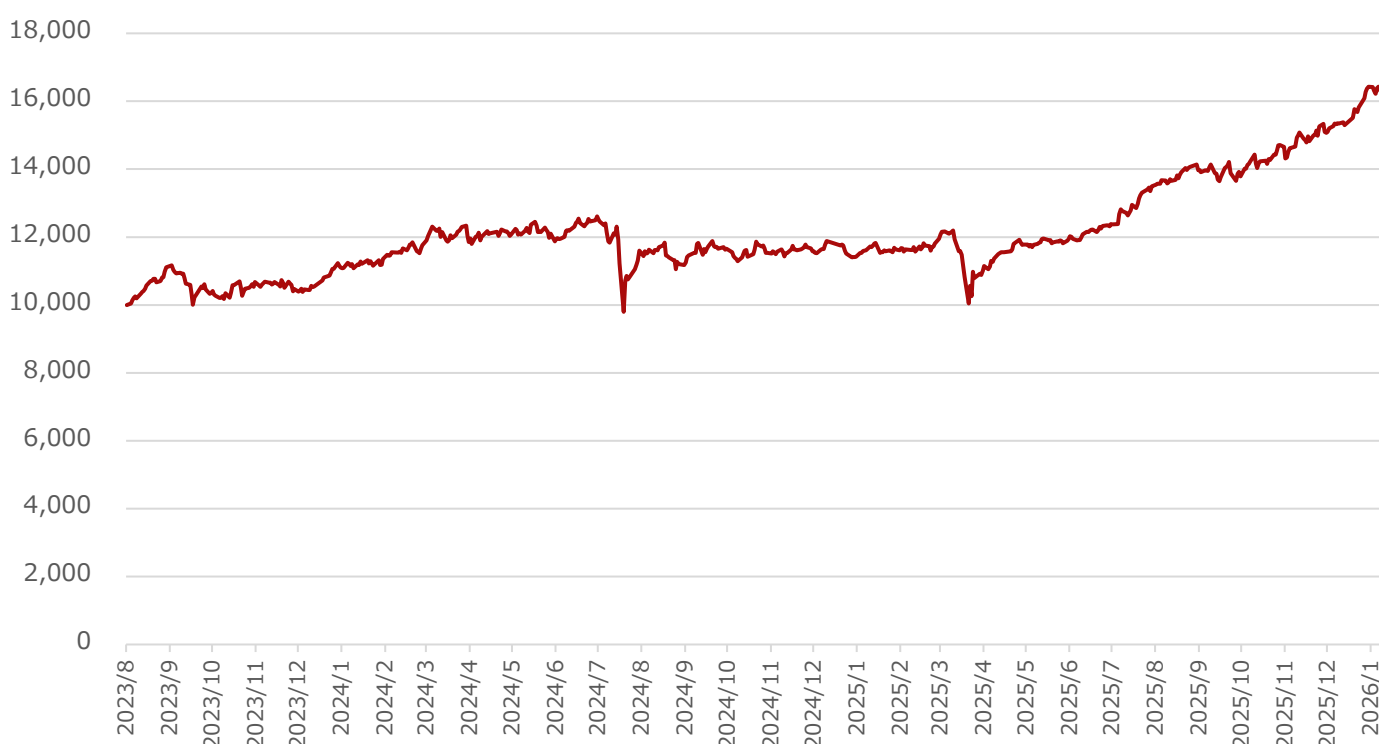




TOPIX Mid400 Value

TOPIX Mid400 Value is an index composed of TOPIX Mid400 constituents among TOPIX Value.

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: 10,000 (2023/8/18)

Calculation Frequency PR/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
STPXM400V/ TSX	STPXM400V #TR/TSX	TPXM4V INDEX	TPXDM4V INDEX	.TOPXM400V	.TOPXM400V TR

Number of Constituents

310

Constituent Weight

Largest	2.13%
Smallest	0.04%
Median	0.23%

Market Capitalization (JPY 100 million)

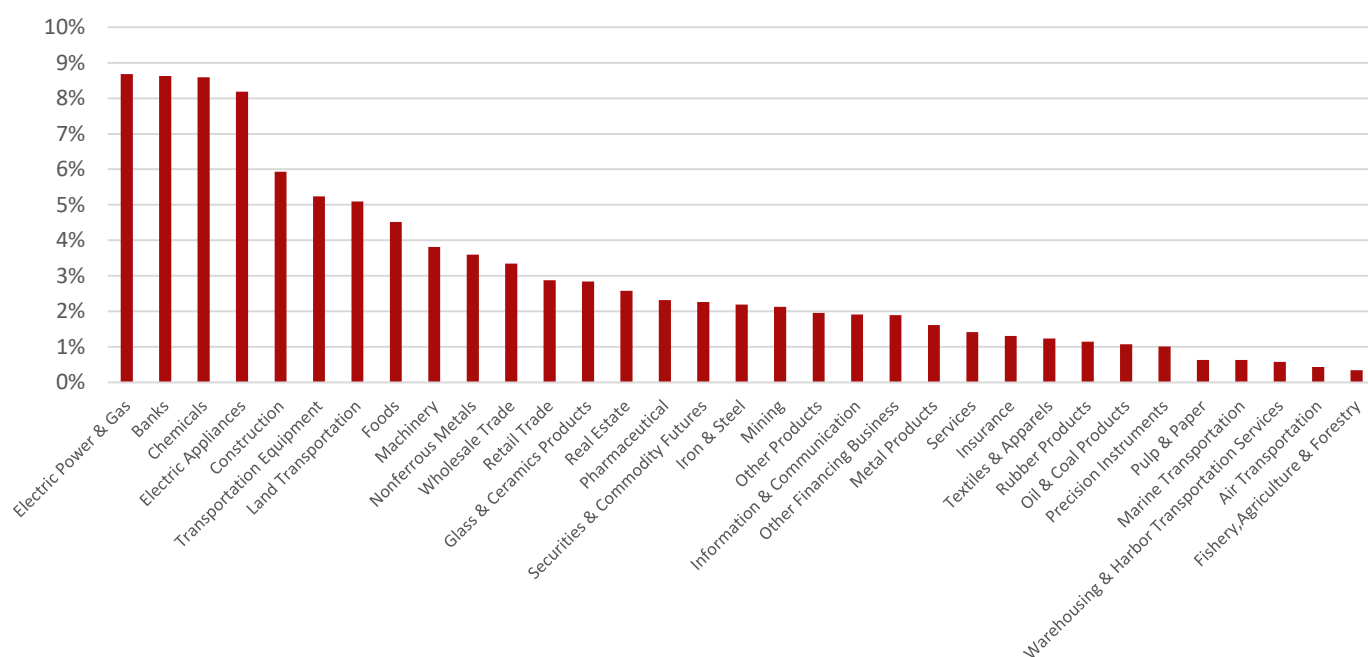
Total	2,530,296
Largest	116,298
Smallest	1,325
Average	8,162
Median	5,781

Fundamentals

Dividend Yield	2.22%
ROE	6.29%
PER	18.16
PBR	1.14

Constituents (Top Weight)

Code	Name	Sector	Weight
1	1605 INPEX CORPORATION	Mining	2.13%
2	9503 The Kansai Electric Power Company, Incorporated	Electric Power & Gas	1.75%
3	5713 Sumitomo Metal Mining Co., Ltd.	Nonferrous Metals	1.73%
4	9531 TOKYO GAS CO., LTD.	Electric Power & Gas	1.62%
5	8601 Daiwa Securities Group Inc.	Securities & Commodity Futures	1.39%
6	9532 OSAKA GAS CO., LTD.	Electric Power & Gas	1.36%
7	4004 Resonac Holdings Corporation	Chemicals	1.14%
8	9502 Chubu Electric Power Company, Incorporated	Electric Power & Gas	1.09%
9	3402 TORAY INDUSTRIES, INC.	Textiles & Apparels	1.01%
10	7186 Yokohama Financial Group, Inc.	Banks	0.95%
Total			14.17%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Mid400 Value	6.02%	14.22%	28.48%	41.26%	-	-	-	-	-	-
(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 Mid400 Value	9.34%	-	-	-	4.42	-	-	-
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown											
	1Y		3Y		5Y		10Y					
TOPIX Mid400 Value	16.51%		-		-		-					
Term	2025/3/27	-	2025/4/7	-	-	-	-	-				
(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	2.71%	-	-	-
Beta	0.82	-	-	-
Information Ratio	3.76	-	-	-

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>

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Disclaimer

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