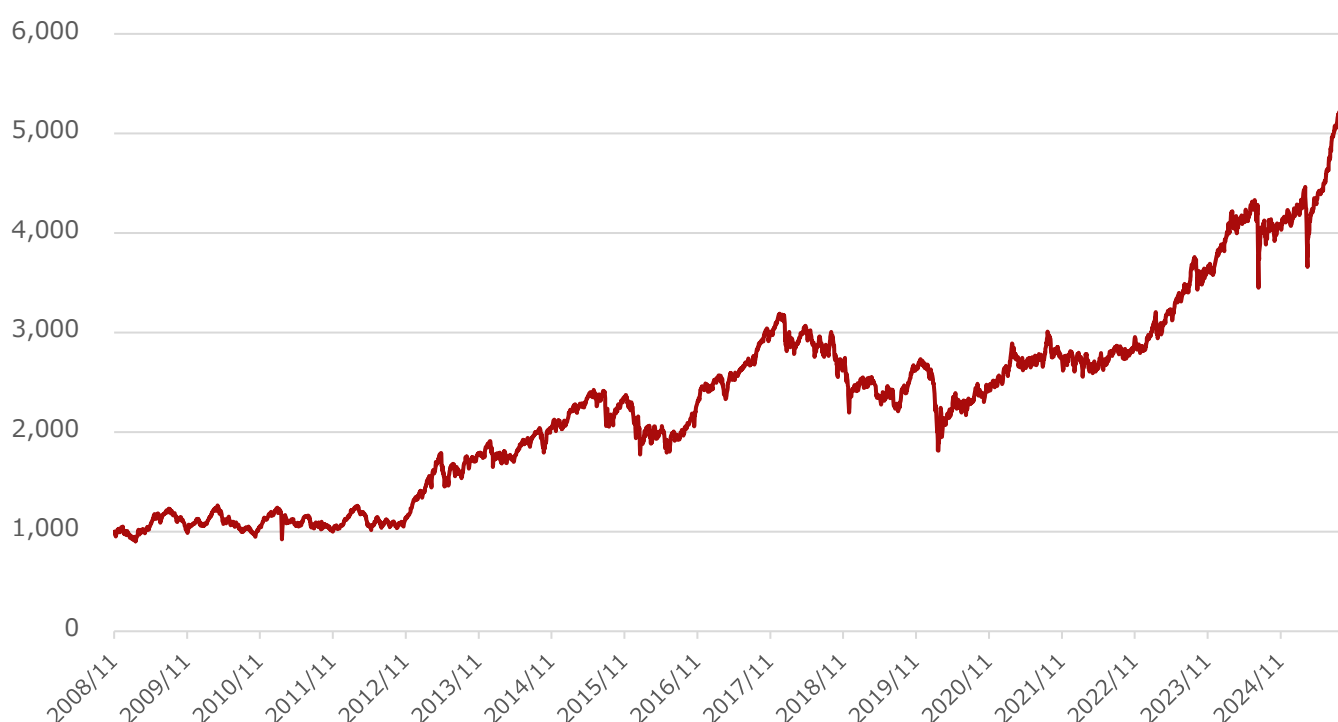




TOPIX Small Value

TOPIX Small Value is an index composed of TOPIX Small constituents that are categorized as Value according to their PBR and other factors.

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 (2008/11/25)

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
N215/T	S215/TSX	TPXSMV INDEX	TPXDSMV INDEX	.TOPXSV	.TOPXSVTR

Number of Constituents

	789
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Constituent Weight

Largest	0.84%
Smallest	0.01%
Median	0.09%

Market Capitalization (JPY 100 million)

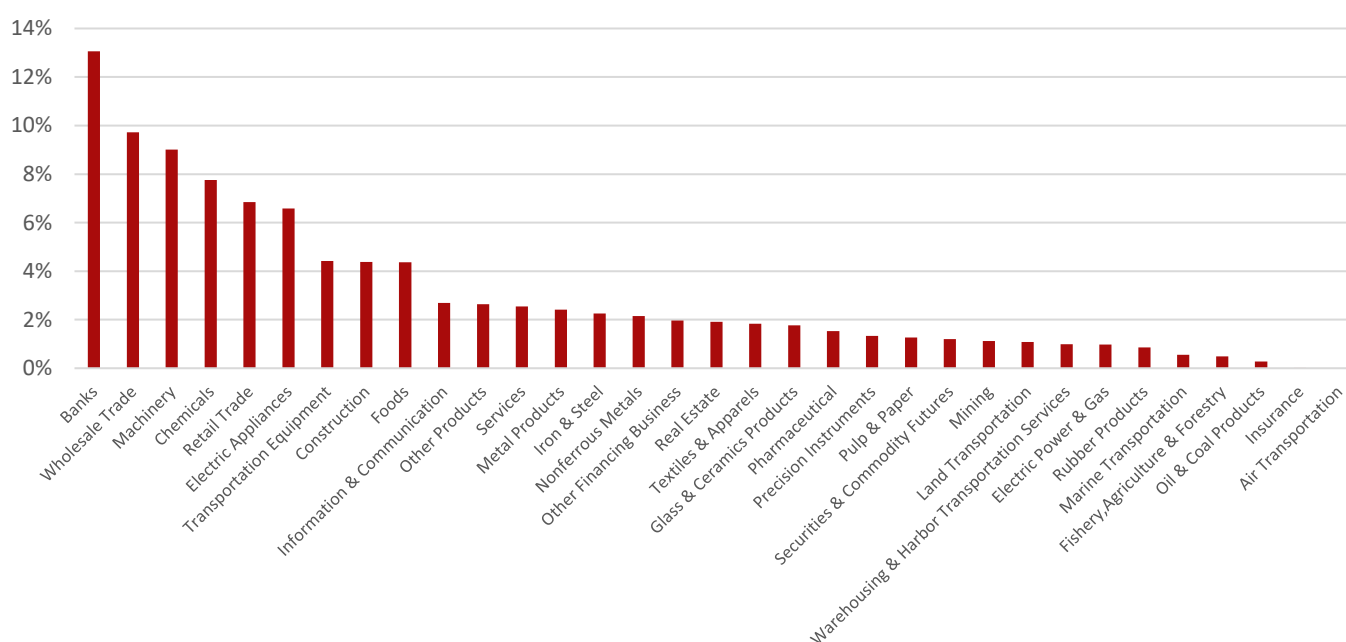
Total	647,552
Largest	4,513
Smallest	51
Average	821
Median	602

Fundamentals

Dividend Yield	2.92%
ROE	5.56%
PER	14.68
PBR	0.82

Constituents (Top Weight)

	Code	Name	Sector	Weight
1	7327	Daishi Hokuetsu Financial Group,Inc.	Banks	0.84%
2	5741	UACJ Corporation	Nonferrous Metals	0.75%
3	8078	HANWA CO.,LTD.	Wholesale Trade	0.68%
4	1662	Japan Petroleum Exploration Co.,Ltd.	Mining	0.67%
5	8370	The Kiyo Bank,Ltd.	Banks	0.59%
6	7004	Kanadevia Corporation	Machinery	0.57%
7	9303	The Sumitomo Warehouse Co.,Ltd.	Warehousing & Harbor Transportation Services	0.57%
8	6371	TSUBAKIMOTO CHAIN CO.	Machinery	0.57%
9	8366	THE SHIGA BANK,LTD.	Banks	0.56%
10	7173	Tokyo Kiraboshi Financial Group,Inc.	Banks	0.56%
		Total		6.36%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Small Value	0.71%	9.89%	24.87%	33.99%	104.91%	165.57%	202.83%	27.02%	21.57%	11.72%
(TOPIX)	6.20%	14.30%	26.37%	26.70%	85.84%	138.05%	170.40%	22.95%	18.94%	10.46%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
TOPIX Small Value	8.51%	8.93%	10.15%	14.65%	3.99	3.03	2.13	0.80
(TOPIX)	9.86%	10.47%	11.66%	13.80%	2.71	2.19	1.62	0.76

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX Small Value	16.73%		20.33%		20.33%		40.27%	
Term	2025/3/27	- 2025/4/7	2024/7/17	- 2024/8/5	2024/7/17	- 2024/8/5	2018/1/11	- 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	4.39%	4.32%	4.79%	5.51%
Beta	0.76	0.83	0.85	0.93
Information Ratio	1.66	4.41	5.75	5.89

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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