



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

784

Constituent Weight

| | |
|----------|-------|
| Largest | 0.90% |
| Smallest | 0.01% |
| Median | 0.09% |

Market Capitalization (JPY 100 million)

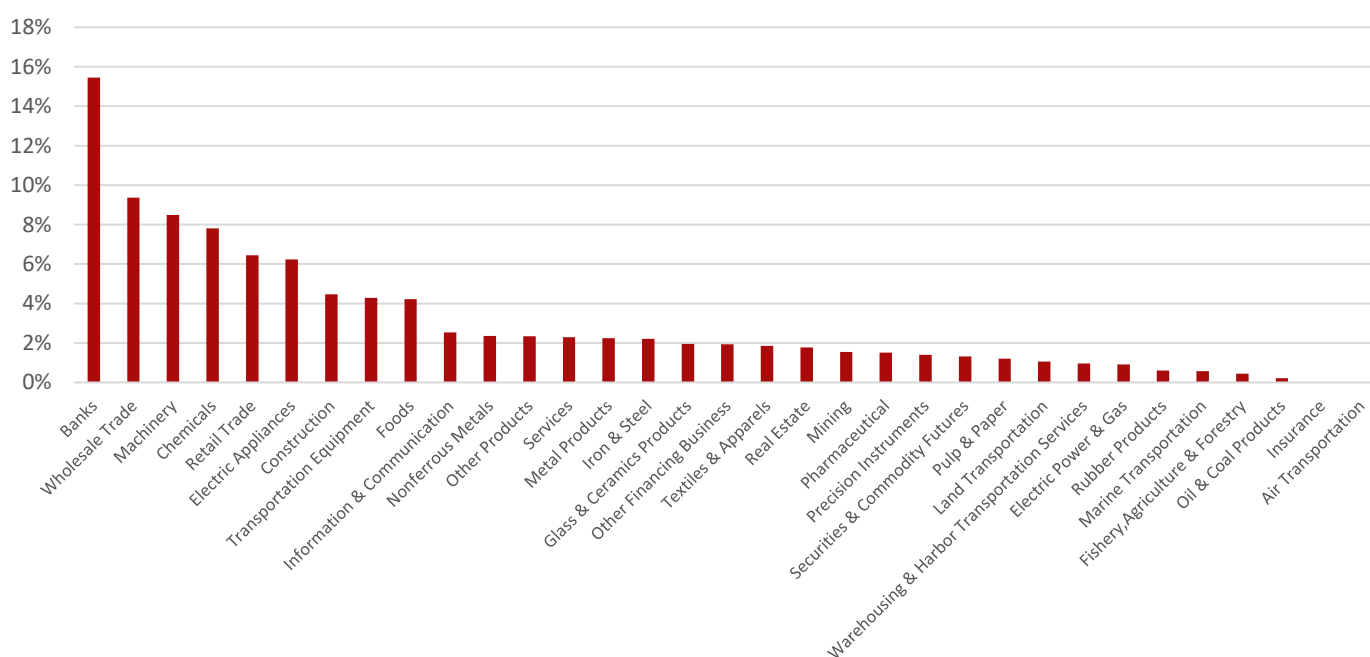
| | |
|----------|---------|
| Total | 728,553 |
| Largest | 6,641 |
| Smallest | 53 |
| Average | 929 |
| Median | 670 |

Fundamentals

| | |
|----------------|-------|
| Dividend Yield | 2.54% |
| ROE | 5.57% |
| PER | 16.79 |
| PBR | 0.94 |

Constituents (Top Weight)

| Code | Name | Sector | Weight |
|-------|---|-------------------|--------|
| 1 | 7327 Daishi Hokuetsu Financial Group,Inc. | Banks | 0.90% |
| 2 | 1662 Japan Petroleum Exploration Co.,Ltd. | Mining | 0.87% |
| 3 | 5741 UACJ Corporation | Nonferrous Metals | 0.81% |
| 4 | 8078 HANWA CO.,LTD. | Wholesale Trade | 0.72% |
| 5 | 8368 The Hyakugo Bank,Ltd. | Banks | 0.69% |
| 6 | 7173 Tokyo Kiraboshi Financial Group,Inc. | Banks | 0.67% |
| 7 | 8370 The Kiyo Bank,Ltd. | Banks | 0.65% |
| 8 | 8366 THE SHIGA BANK,LTD. | Banks | 0.62% |
| 9 | 8524 North Pacific Bank,Ltd. | Banks | 0.62% |
| 10 | 8361 The Ogaki Kyoritsu Bank,Ltd. | Banks | 0.61% |
| Total | | | 7.16% |

Sector Weight

Index Performance (Total Return)

| | Return | | | | | | | Return (Annualized) | | |
|-------------------|--------|--------|--------|--------|---------|---------|---------|---------------------|--------|--------|
| | 1M | 3M | 6M | 1Y | 3Y | 5Y | 10Y | 3Y | 5Y | 10Y |
| TOPIX Small Value | 5.79% | 15.66% | 27.10% | 46.78% | 123.32% | 184.45% | 274.27% | 30.71% | 23.25% | 14.11% |
| (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 Small Value | 9.14% | 9.29% | 10.38% | 14.53% | 5.12 | 3.31 | 2.24 | 0.97 |
| (TOPIX) | 9.47% | 9.78% | 10.87% | 13.56% | 3.28 | 2.53 | 1.60 | 0.90 |

| | 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 | 4.23% | 4.03% | 4.46% | 5.59% |
| Beta | 0.76 | 0.83 | 0.84 | 0.92 |
| Information Ratio | 3.71 | 7.23 | 13.89 | 10.62 |

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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