



TOPIX500 Growth

TOPIX500 Growth is an index composed of TOPIX500 constituents that are categorized as Growth 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
N214/T	S214/TSX	TPX500G INDEX	TPXD500G INDEX	.TOPX500G	.TOPX500GT R

Number of Constituents

	284
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Constituent Weight

Largest	6.70%
Smallest	0.01%
Median	0.10%

Market Capitalization (JPY 100 million)

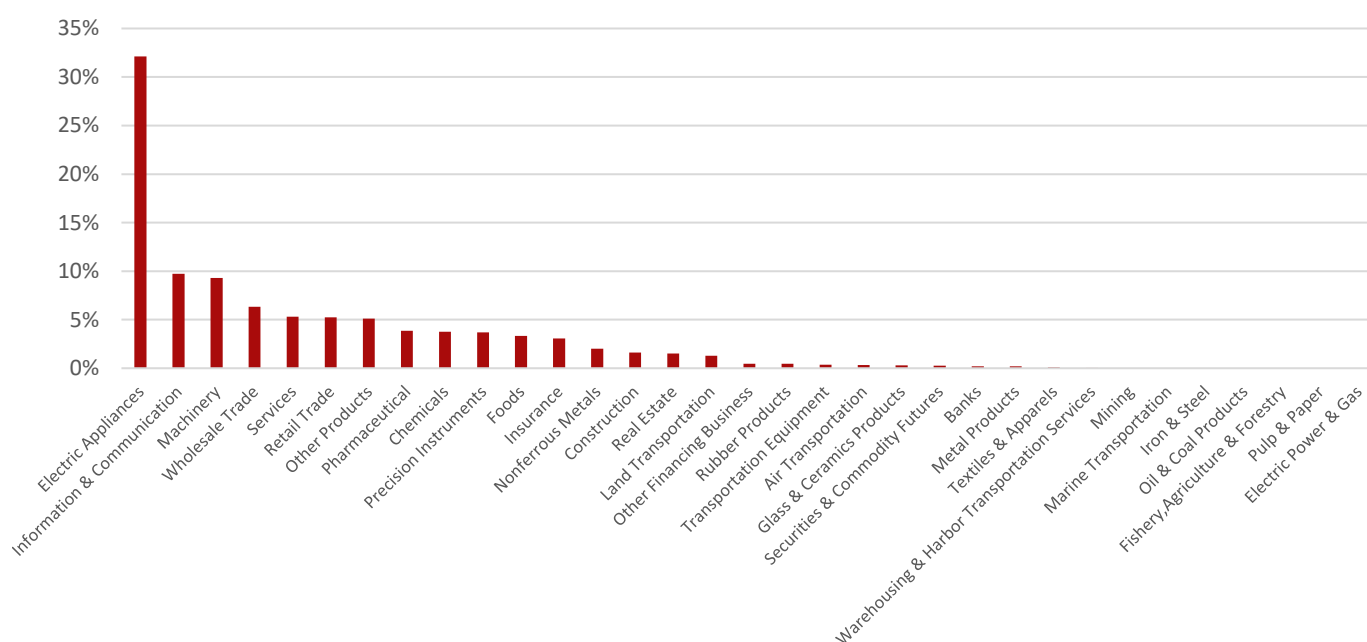
Total	6,971,203
Largest	397,854
Smallest	1,639
Average	24,546
Median	7,968

Fundamentals

Dividend Yield	1.33%
ROE	12.44%
PER	25.95
PBR	3.23

Constituents (Top Weight)

	Code	Name	Sector	Weight
1	6758	SONY GROUP CORPORATION	Electric Appliances	6.70%
2	6501	Hitachi,Ltd.	Electric Appliances	6.13%
3	7011	Mitsubishi Heavy Industries,Ltd.	Machinery	3.95%
4	7974	Nintendo Co.,Ltd.	Other Products	3.69%
5	6857	ADVANTEST CORPORATION	Electric Appliances	3.27%
6	8035	Tokyo Electron Limited	Electric Appliances	3.24%
7	9984	SoftBank Group Corp.	Information & Communication	3.00%
8	6098	Recruit Holdings Co.,Ltd.	Services	2.63%
9	6861	KEYENCE CORPORATION	Electric Appliances	2.57%
10	7741	HOYA CORPORATION	Precision Instruments	2.16%
		Total		37.34%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX500 Growth	9.60%	13.61%	25.17%	21.57%	63.19%	85.58%	150.42%	17.73%	13.16%	9.61%
(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
TOPIX500 Growth	13.40%	12.31%	14.10%	14.10%	1.61	1.44	0.93	0.68
(TOPIX)	9.86%	10.47%	11.66%	13.80%	2.71	2.19	1.62	0.76

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX500 Growth	19.30%		23.55%		23.55%		26.53%	
Term	2024/12/27	- 2025/4/7	2024/7/11	- 2024/8/5	2024/7/11	- 2024/8/5	2020/1/14	- 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	4.27%	3.27%	4.22%	3.40%
Beta	1.04	1.00	1.02	0.99
Information Ratio	-1.20	-6.93	-12.43	-5.88

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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