



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

281

Constituent Weight

Largest	6.20%
Smallest	0.01%
Median	0.10%

Market Capitalization (JPY 100 million)

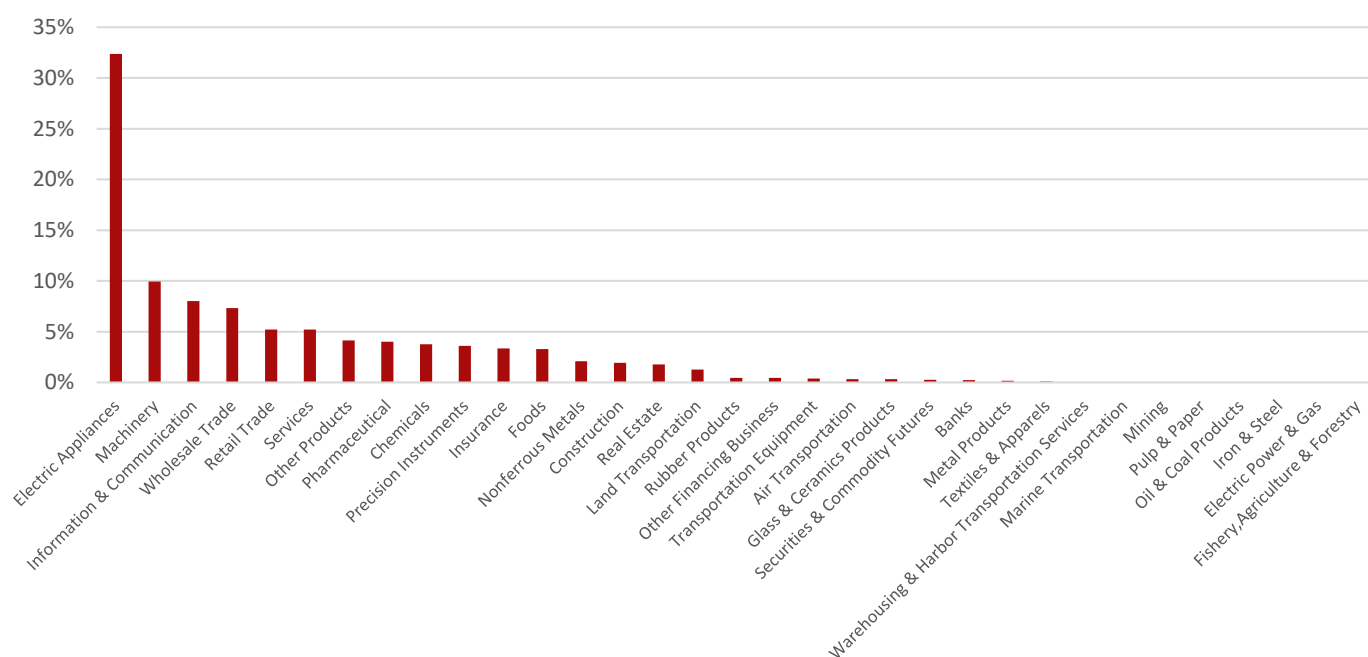
Total	7,076,553
Largest	245,617
Smallest	1,533
Average	25,183
Median	9,140

Fundamentals

Dividend Yield	1.33%
ROE	12.48%
PER	25.92
PBR	3.24

Constituents (Top Weight)

Code	Name	Sector	Weight
1	6501 Hitachi,Ltd.	Electric Appliances	6.20%
2	6758 SONY GROUP CORPORATION	Electric Appliances	5.36%
3	8035 Tokyo Electron Limited	Electric Appliances	3.93%
4	7011 Mitsubishi Heavy Industries,Ltd.	Machinery	3.85%
5	6857 ADVANTEST CORPORATION	Electric Appliances	3.62%
6	7974 Nintendo Co.,Ltd.	Other Products	2.86%
7	6098 Recruit Holdings Co.,Ltd.	Services	2.77%
8	6861 KEYENCE CORPORATION	Electric Appliances	2.54%
9	7741 HOYA CORPORATION	Precision Instruments	2.24%
10	8058 Mitsubishi Corporation	Wholesale Trade	1.94%
Total			35.31%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX500 Growth	3.19%	0.39%	14.05%	20.05%	64.38%	62.25%	167.31%	18.02%	10.16%	10.33%
(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
TOPIX500 Growth	13.39%	11.46%	13.00%	13.95%	1.50	1.57	0.78	0.74
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TOPIX500 Growth	18.48%		23.55%		23.55%		26.53%	
Term	2025/1/31 -	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	4.55%	2.98%	3.75%	3.43%
Beta	1.03	1.00	1.02	0.99
Information Ratio	-2.42	-10.00	-16.06	-13.87

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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