



TOPIX Small Growth

TOPIX Small Growth is an index composed of TOPIX Small 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 |
| N216/T | S216/TSX | TPXSMG INDEX | TPXDSMG INDEX | .TOPXSG | .TOPXSGTR |

Number of Constituents

| | |
|--|-----|
| | 739 |
|--|-----|

Constituent Weight

| | |
|----------|-------|
| Largest | 1.01% |
| Smallest | 0.01% |
| Median | 0.09% |

Market Capitalization (JPY 100 million)

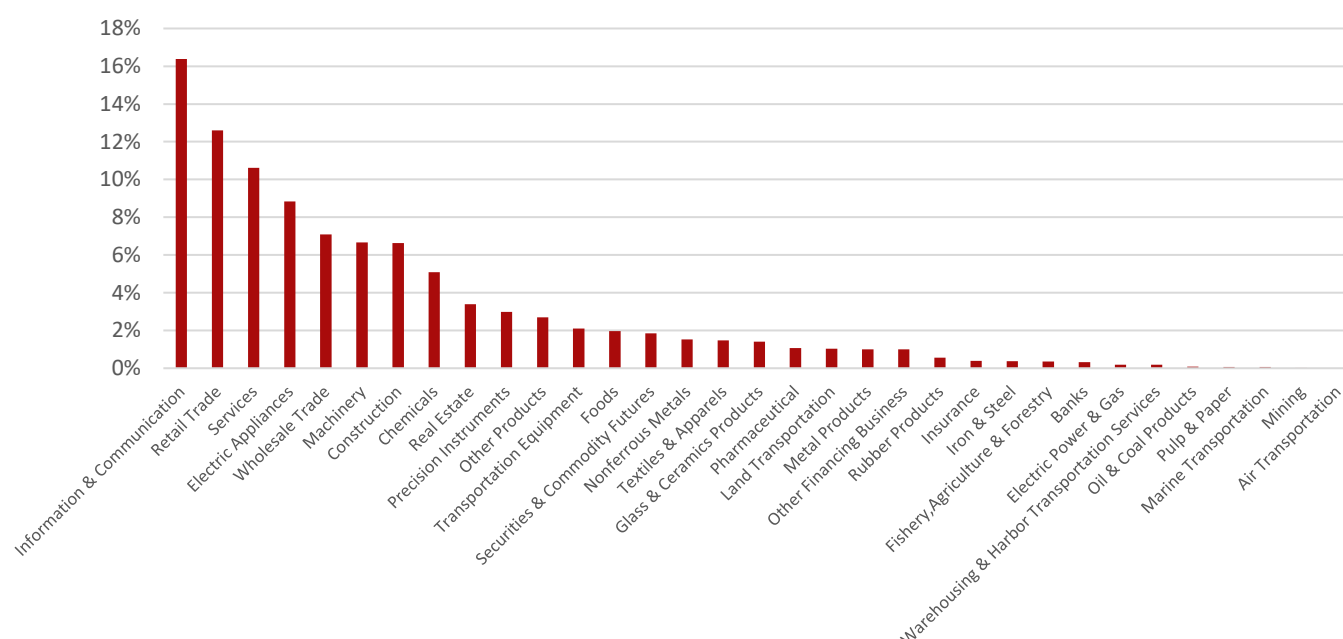
| | |
|----------|---------|
| Total | 672,104 |
| Largest | 4,980 |
| Smallest | 37 |
| Average | 909 |
| Median | 674 |

Fundamentals

| | |
|----------------|--------|
| Dividend Yield | 2.18% |
| ROE | 10.74% |
| PER | 18.25 |
| PBR | 1.96 |

Constituents (Top Weight)

| | Code | Name | Sector | Weight |
|-------|------|-----------------------------------|--------------------------|--------|
| 1 | 7014 | Namura Shipbuilding Co.,Ltd. | Transportation Equipment | 1.01% |
| 2 | 6871 | MICRONICS JAPAN CO.,LTD. | Electric Appliances | 0.93% |
| 3 | 1980 | DAI-DAN CO.,LTD. | Construction | 0.80% |
| 4 | 6507 | SINFONIA TECHNOLOGY CO.,LTD. | Electric Appliances | 0.73% |
| 5 | 7419 | Nojima Co.,Ltd. | Retail Trade | 0.73% |
| 6 | 6814 | FURUNO ELECTRIC CO.,LTD. | Electric Appliances | 0.72% |
| 7 | 3387 | create restaurants holdings inc. | Retail Trade | 0.72% |
| 8 | 6508 | MEIDENSHA CORPORATION | Electric Appliances | 0.71% |
| 9 | 6590 | SHIBAURA MECHATRONICS CORPORATION | Electric Appliances | 0.70% |
| 10 | 5805 | SWCC Corporation | Nonferrous Metals | 0.69% |
| Total | | | | 7.74% |

Sector Weight

Index Performance (Total Return)

| | Return | | | | | | | Return (Annualized) | | |
|--------------------|--------|--------|--------|--------|--------|---------|---------|---------------------|--------|--------|
| | 1M | 3M | 6M | 1Y | 3Y | 5Y | 10Y | 3Y | 5Y | 10Y |
| TOPIX Small Growth | 2.02% | 8.15% | 22.07% | 20.47% | 47.42% | 66.78% | 124.65% | 13.81% | 10.77% | 8.43% |
| (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 Growth | 8.40% | 8.97% | 10.94% | 14.68% | 2.44 | 1.54 | 0.98 | 0.57 |
| (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 Growth | 16.78% | | 20.08% | | 22.62% | | 37.00% | |
| Term | 2024/12/27 | - 2025/4/7 | 2024/7/17 | - 2024/8/5 | 2021/9/14 | - 2022/3/9 | 2018/6/13 | - 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 | 4.17% | 4.29% | 4.87% | 6.09% |
| Beta | 0.76 | 0.82 | 0.86 | 0.91 |
| Information Ratio | -1.49 | -8.96 | -14.63 | -7.51 |

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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