



# 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	<a href="https://www.jpx.co.jp/english/markets/indices/line-up/index.html">https://www.jpx.co.jp/english/markets/indices/line-up/index.html</a>

## Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
N216/T	S216/TSX	TPXSMG INDEX	TPXDMSG INDEX	.TOPXSG	.TOPXSGTR

**Number of Constituents**

736

**Constituent Weight**

Largest	1.01%
Smallest	0.01%
Median	0.08%

**Market Capitalization (JPY 100 million)**

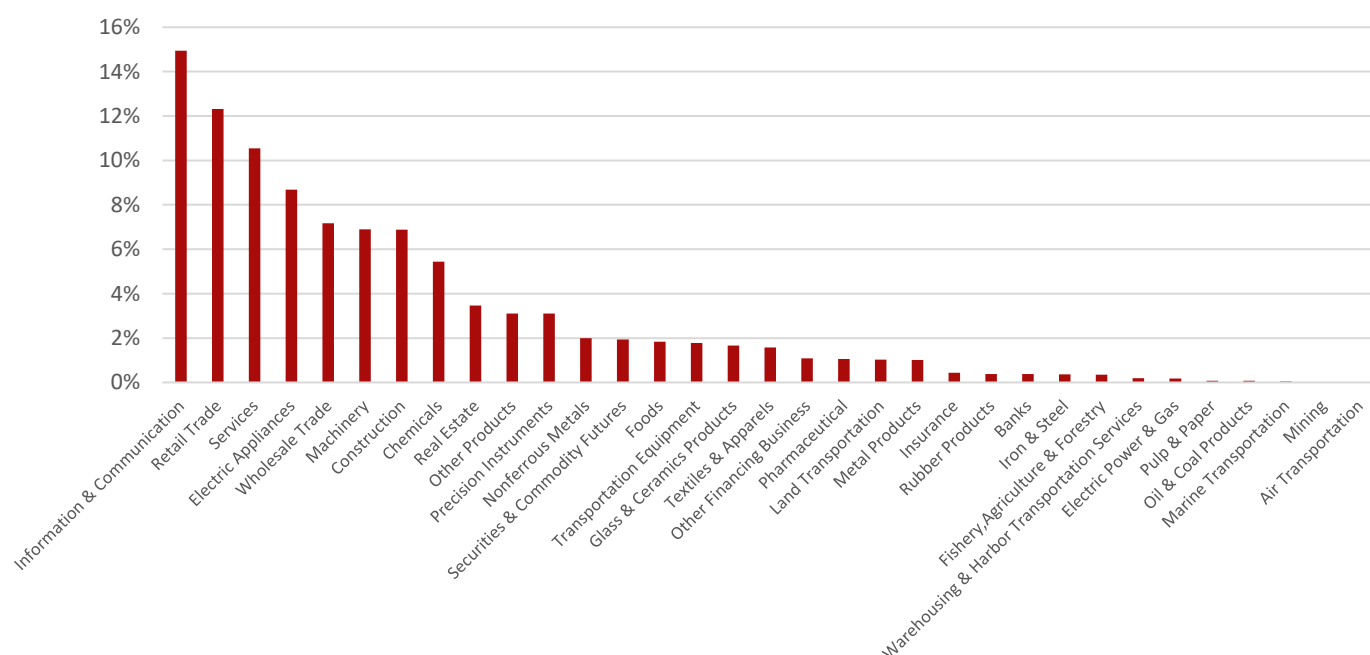
Total	708,677
Largest	6,641
Smallest	39
Average	963
Median	690

**Fundamentals**

Dividend Yield	2.08%
ROE	10.74%
PER	19.20
PBR	2.06

**Constituents (Top Weight)**

Code	Name	Sector	Weight
1	5805 SWCC Corporation	Nonferrous Metals	1.01%
2	1980 DAI-DAN CO.,LTD.	Construction	0.89%
3	6871 MICRONICS JAPAN CO.,LTD.	Electric Appliances	0.86%
4	6590 SHIBAURA MECHATRONICS CORPORATION	Electric Appliances	0.86%
5	1961 SANKI ENGINEERING CO.,LTD.	Construction	0.78%
6	7014 Namura Shipbuilding Co.,Ltd.	Transportation Equipment	0.77%
7	3387 create restaurants holdings inc.	Retail Trade	0.69%
8	6507 SINFONIA TECHNOLOGY CO.,LTD.	Electric Appliances	0.68%
9	6787 Meiko Electronics Co.,Ltd.	Electric Appliances	0.67%
10	1885 TOA CORPORATION	Construction	0.67%
Total			7.88%

**Sector Weight**

## Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TOPIX Small Growth	2.35%	5.82%	14.45%	26.05%	54.38%	64.98%	146.80%	15.57%	10.53%	9.45%
(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 Growth	8.16%	8.36%	10.75%	14.48%	3.19	1.86	0.98	0.65
(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 Growth	16.64%		20.08%		22.62%		37.00%	
Term	2025/2/13	- 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	4.09%	4.07%	4.58%	6.11%
Beta	0.76	0.80	0.86	0.90
Information Ratio	-1.23	-9.78	-12.56	-11.14

### 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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