



Tokyo Stock Exchange Growth Market Core Index

Tokyo Stock Exchange Growth Market Core Index is an index composed of 20 stocks with high market capitalization and liquidity among the constituents of TSE Growth Market Index.

Index Values (Price Return)



Basic Information

Formula	Stock price average
Weight Cap	20%
Periodic Review	Annually (the last business day of October)
Base value / Base date	PR/TR: JPY1,000 (2022/4/1)
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
N178/T	S178/TSX	TSEGCORE INDEX	TSEGCOTR INDEX	.TSGMC	.TSGMCTR

Number of Constituents

20

Constituent Weight

Largest	14.35%
Smallest	1.92%
Median	4.52%

Market Capitalization (JPY 100 million)

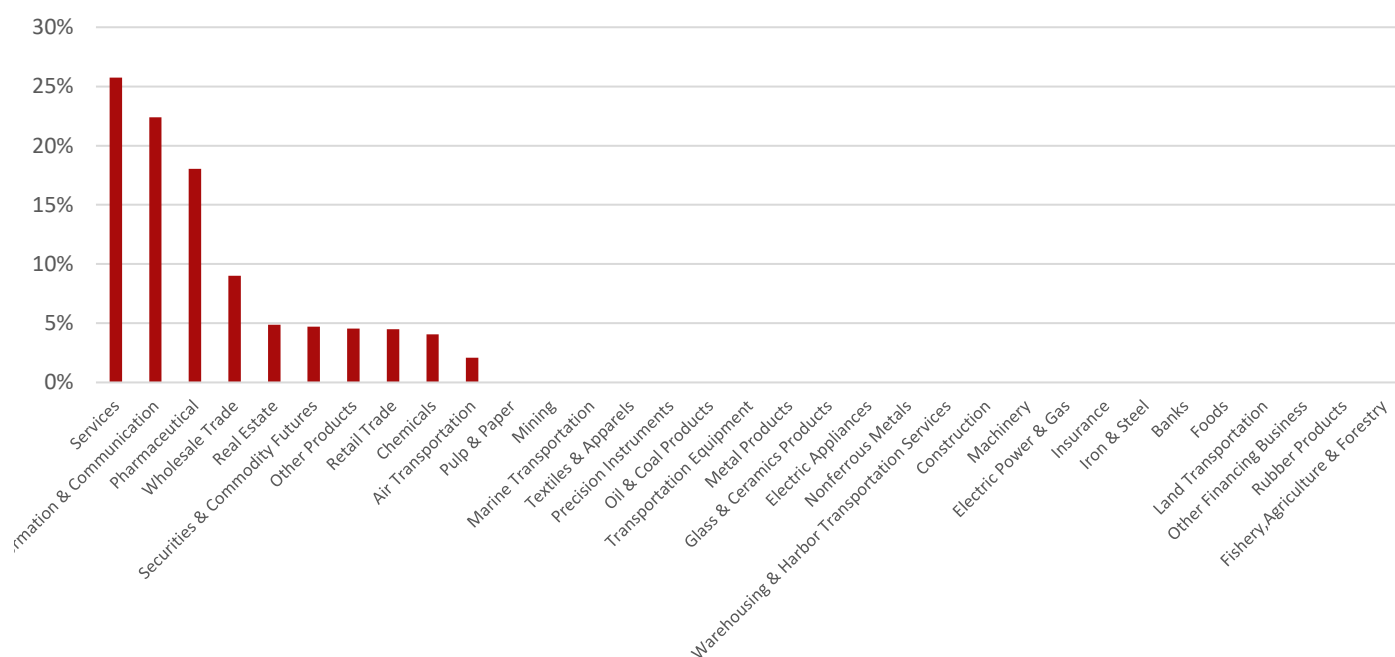
Total	24,397
Largest	3,542
Smallest	240
Average	1,220
Median	1,249

Fundamentals

Dividend Yield	0.14%
ROE	5.56%
PER	77.51
PBR	4.31

Constituents (Top Weight)

Code	Name	Sector	Weight
1	2160 GNI Group Ltd.	Pharmaceutical	14.35%
2	7685 BuySell Technologies Co.,Ltd.	Wholesale Trade	9.00%
3	9166 GENDA Inc.	Services	6.57%
4	290A Synspective Inc.	Information & Communication	6.52%
5	215A Timee,Inc.	Services	5.55%
6	186A Astroscale Holdings Inc.	Services	5.41%
7	464A QPS Holdings Inc.	Information & Communication	5.36%
8	3479 TKP Corporation	Real Estate	4.88%
9	5842 Integral Corporation	Securities & Commodity Futures	4.71%
10	7806 MTG Co.,Ltd.	Other Products	4.55%
Total			66.90%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TSE Growth Market Core	4.72%	1.78%	-9.64%	-11.09%	-13.10%	-	-	-4.57%	-	-
(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
TSE Growth Market Core	19.72%	22.92%	-	-	-0.56	-0.20	-	-
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TSE Growth Market Core	31.23%		45.72%		-		-	
Term	2025/2/12	- 2025/4/7	2023/6/20	- 2024/8/5	-		-	
(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	14.54%	18.07%	-	-
Beta	0.99	1.03	-	-
Information Ratio	-2.90	-5.94	-	-

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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