

Index List

Classification	Index	Calculation Type	Number of Constituents	Main Selection Factors						Style Analysis						ETF AUM (100 million yen)	
				Universe	Size	Liquidity	Industry	Financial Figures	Others (ESG factors, etc.)	TOPIX500G %	TOPIX500V %	TOPIXSmallG %	TOPIXSmallV %	*Number of stocks not included in the left classification	Result	* Parentheses indicate changes from previous year-end	Growth Rate (%)
TOPIX, etc.	TOPIX	MC	2155	Prime, Standard, Growth	TS	AVTR	-	-	-	-	-	-	-	-	-	436,797 (+93,878)	+27%
	TOPIX Ex-Financials	MC	2017	TOPIX	-	-	Except Financials	-	-	50%	42%	5%	4%	0	Large Growth	173 (-317)	-65%
Size	TOPIX Core30	MC	30	TOPIX	FF	Trading Value	-	-	-	55%	45%	0%	0%	0	Large Growth	42 (+15)	+56%
	TOPIX Large70	MC	70	TOPIX	FF	Trading Value	-	-	-	48%	52%	0%	0%	0	Large Value	- (-)	-
	TOPIX 100	MC	100	TOPIX	FF	Trading Value	-	-	-	52%	48%	0%	0%	0	Large Growth	- (-)	-
	TOPIX Mid400	MC	400	TOPIX	FF	Trading Value	-	-	-	45%	55%	0%	0%	0	Large Value	- (-)	-
	TOPIX 500	MC	500	TOPIX	FF	Trading Value	-	-	-	50%	50%	0%	0%	0	Large Growth	- (-)	-
	TOPIX Small	MC	1657	TOPIX	FF	Trading Value	-	-	-	0%	0%	50%	50%	0	Small Value	- (-)	-
	TOPIX 1000	MC	1000	TOPIX	FF	Trading Value	-	-	-	47%	47%	3%	3%	0	Large Growth	- (-)	-
	TOPIX Small500	MC	500	TOPIX	FF	Trading Value	-	-	-	0%	0%	53%	47%	0	Small Growth	- (-)	-
Style	TOPIX Value	MC	1512	TOPIX	-	-	-	PBR	-	-	-	-	-	-	-	- (-)	-
	TOPIX 500 Value	MC	350	TOPIX	FF	-	-	PBR	-	-	-	-	-	-	-	- (-)	-
	TOPIX Small Value	MC	1162	TOPIX	FF	-	-	PBR	-	-	-	-	-	-	-	- (-)	-
	TOPIX Growth	MC	1247	TOPIX	-	-	-	PBR	-	-	-	-	-	-	-	- (-)	-
	TOPIX 500 Growth	MC	277	TOPIX	FF	-	-	PBR	-	-	-	-	-	-	-	- (-)	-
	TOPIX Small Growth	MC	970	TOPIX	FF	-	-	PBR	-	-	-	-	-	-	-	- (-)	-
Selected Issues Type -Quality	TSE dividend focus 100 index	MC	100	TOPIX 1000, TSE REIT Index	FF, MC	-	-	EDY	-	40%	59%	1%	1%	9	Large Value	313 (+151)	+93%
	JPX-Nikkei Index 400	MC	400	Prime, Standard, Growth	MC	Trading Value	-	Operating Profit, ROE	Independent Outside Directors · Female Board Members/Executive Officers IFRS, Disclosure of English	51%	47%	1%	1%	8	Large Growth	35,398 (+7,115)	+25%
	JPX-Nikkei Mid and Small Cap Index	MC	200	Prime, Standard, Growth	MC	Trading Value	-	Operating Profit, ROE	Independent Outside Directors · Female Board Members/Executive Officers IFRS, Disclosure of English	0%	1%	66%	34%	20	Small Growth	45 (-24)	-35%
	TOPIX High Dividend Yield 40 Index	MC	40	TOPIX 100	-	-	-	ADY	-	35%	65%	0%	0%	0	Large Value	363 (+113)	+45%
	JPX Prime 150 Index	MC	150	Prime	MC	-	-	Equity Spread, PBRs	-	66%	34%	0%	0%	0	Large Growth	- (-)	-
	Kyodai-Kawakita/JPX Japan Index	Non-MC	200	Prime, Standard, Growth	FF	-	Except Financials	Net Sales Growth Rate, ROS, etc.	-	54%	38%	5%	3%	7	Large Growth	- (-)	-
	S&P/JPX Dividend Aristocrats Index	Non-MC	40-50	TOPIX	FF	Trading Value	-	Dividend Growth	-	-	-	-	-	-	-	290 (+94)	+48%
Selected Issues Type -Size	TSE Growth Market 250 Index	MC	250	Growth	MC	-	-	-	-	-	-	-	-	-	-	203 (+60)	+42%
	TSE Growth Market Core Index	SP	20	Growth	MC	Trading Value, FFW	-	-	-	-	-	-	-	-	-	44 (+22)	+100%
	TSE Standard Market TOP20 Index	SP	20	Standard	MC	Trading Value, FFW	-	-	-	-	-	-	-	-	-	6 (+0)	+0%
	S&P/TOPIX150	MC	150	S&P Japan BMI	FF	liquidity Ratio, IWF	Considering the Weight of Underlying Index	-	-	-	-	-	-	-	-	- (-)	-
REIT	TSE REIT Index	MC	58	REIT listed on TSE	-	-	-	-	-	-	-	-	-	-	-	18,911 (+1,047)	+6%
	TSE REIT Office Index	MC	23	REIT listed on TSE	-	-	Office	-	-	-	-	-	-	-	-	- (-)	-
	TSE REIT Residential Index	MC	9	REIT listed on TSE	-	-	Residential	-	-	-	-	-	-	-	-	- (-)	-
	TSE REIT Retail & Logistics, Others Index	MC	26	REIT listed on TSE	-	-	Retail & Logistics, Others	-	-	-	-	-	-	-	-	- (-)	-
	TSE REIT Core Index	EW	30	REIT listed on TSE	FF	-	-	-	-	-	-	-	-	-	-	1,159 (+124)	+12%
	TSE REIT Logistics Focus Index	Non-MC	15	REIT listed on TSE	FF	-	Logistics	-	-	-	-	-	-	-	-	259 (+70)	+37%
	TSE REIT Office Focus Index	Non-MC	15	REIT listed on TSE	FF	-	Offices	-	-	-	-	-	-	-	-	3 (-)	-
	TSE REIT Residential Focus Index	Non-MC	15	REIT listed on TSE	FF	-	Residential Facilities	-	-	-	-	-	-	-	-	3 (-)	-
TSE REIT Hotel & Retail Focus Index	Non-MC	15	REIT listed on TSE	FF	-	Hotel or Retail Facilities	-	-	-	-	-	-	-	-	22 (-)	-	
ESG	JPX/S&P CAPEX & Human Capital Index	Non-MC	200	TOPIX	-	Trading Value	-	Net Income, Operating Income	Beta, CAPEX Revenue Effect, Human Capital Scores	-	-	-	-	-	-	785 (+120)	+18%
	S&P/JPX 500 ESG Score Tilted Index Series(0.5)	Non-MC	496	TOPIX 500	-	-	Considering the Weight of Underlying Index	-	S&P DJI ESG Score	-	-	-	-	-	-	- (-)	-
	S&P/JPX Carbon Efficient Index	Non-MC	1852	TOPIX	-	Trading Value	Considering the Weight of Underlying Index	-	Carbon Emissions per Unit of Revenue, Disclosure Status of Carbon Emissions	-	-	-	-	-	-	405 (+57)	+16%
	FTSE JPX Net Zero Japan 500 Index	Non-MC	352	TOPIX 500	-	-	-	-	Carbon Emission/Fossil Fuel Reserves, Green Revenue, TPI Score	-	-	-	-	-	-	- (-)	-
	FTSE JPX Net Zero Japan 200 Index	Non-MC	164	The largest 200 stocks in TOPIX 500	-	-	-	-	Carbon Emission/Fossil Fuel Reserves, Green Revenue, TPI Score	-	-	-	-	-	-	- (-)	-
Others	S&P/JPX Risk Control 5% Index	-	-	-	-	-	-	-	-	-	-	-	-	-	-	- (-)	-
	S&P/JPX Risk Control 10% Index	-	-	-	-	-	-	-	-	-	-	-	-	-	-	- (-)	-
	S&P/JPX Risk Control 15% Index	-	-	-	-	-	-	-	-	-	-	-	-	-	-	- (-)	-
	TSE Infrastructure Funds Index	MC	5	Infrastructure Funds listed on TSE	-	-	-	-	-	-	-	-	-	-	-	- (-)	-

About the data in the materials

Source: Prepared by JPX Market Innovation & Research (JPXI) from Bloomberg and JPXI data

As of data: Last business day of December, 2023 unless otherwise noted

Calculation type:

MC : Market capitalization weighting, SP : Stock price average, EW : Equal weighting, Non-MC : Non-market capitalization weighting

Number of Constituents: The number of constituents specified or the number of constituents as of the last business day of December, 2023

Selection Factors:

TS: Tradable share market capitalization, FF: Free-float adjusted market capitalization, MC: Market capitalization, AVTR: Annual traded value ratio, EDY: Estimated dividend yields, ADY: Actual dividend Yield

Style Analysis: The weight of constituents comprising each style index (TOPIX 500G, TOPIX 500V.....)

(Example) Percentage of TOPIX500G = (Sum of Current Market Value(CMV) of TOPIX500G constituents)/((Sum of CMV of TOPIX500G constituents)+(Sum of CMV of TOPIX500V constituents)+(Sum of CMV of TOPIXSmallG constituents)+(Sum of CMV of TOPIXSmallV constituents))

For the above result, the highest percentage is displayed as follows.

TOPIX500G: Large Growth, TOPIX500V: Large Value, TOPIX SmallG: Small Growth, TOPIX SmallV: Small Value

ETF AUM: AUM of each index-linked ETF

For other details, please refer to the index guidebooks of each index(<https://www.jpx.co.jp/english/markets/indices/line-up/index.html>)

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