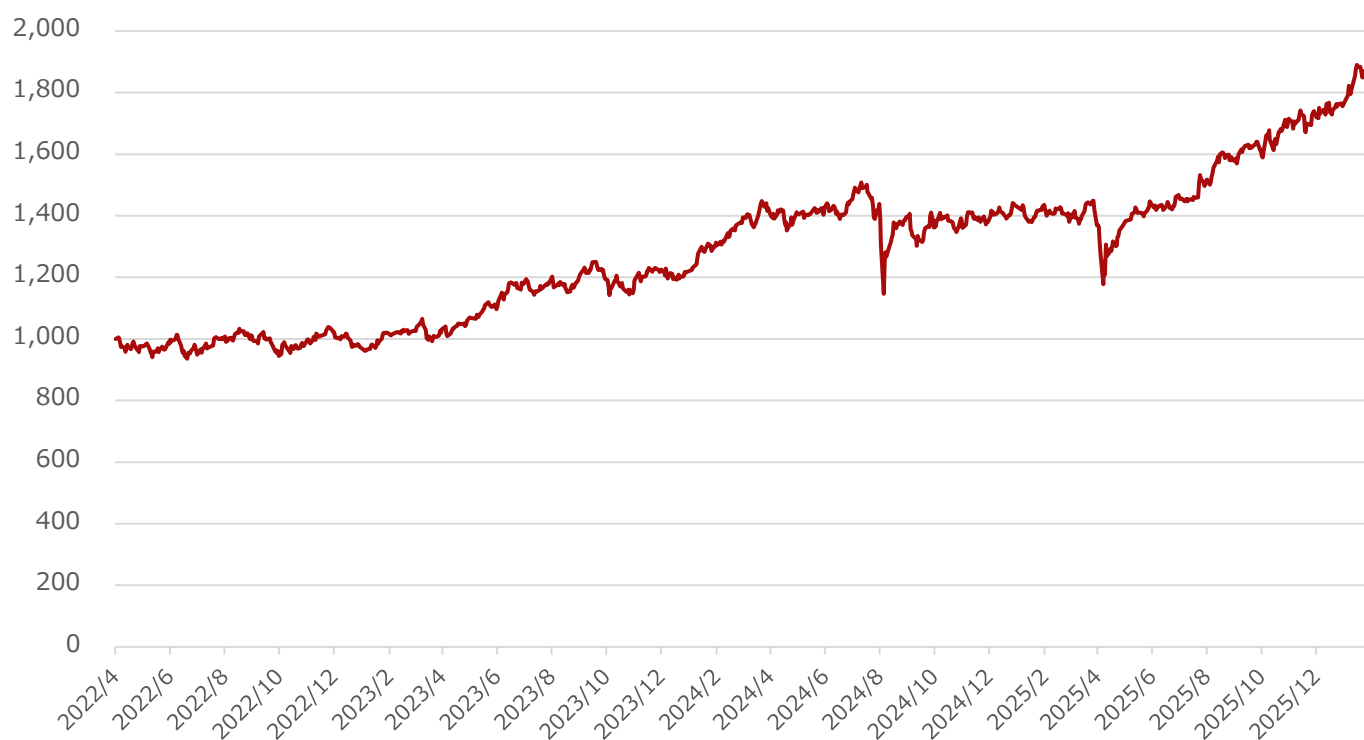




Tokyo Stock Exchange Prime Market Index

Tokyo Stock Exchange Prime Market Index is an index composed of all domestic common stocks listed on TSE Prime Market.

Index Values (Price Return)



Basic Information

Formula Market capitalization weighting (free-float weight)

Weight Cap 20%

Periodic Review —

Base value / Base date PR/TR: 1,000 (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
N226/T	S226/TSX	TSEP INDEX	TSEPTR INDEX	.TSPM	.TSPMTR

Number of Constituents

1,592

Constituent Weight

Largest	3.68%
Smallest	0.00%
Median	0.01%

Market Capitalization (JPY 100 million)

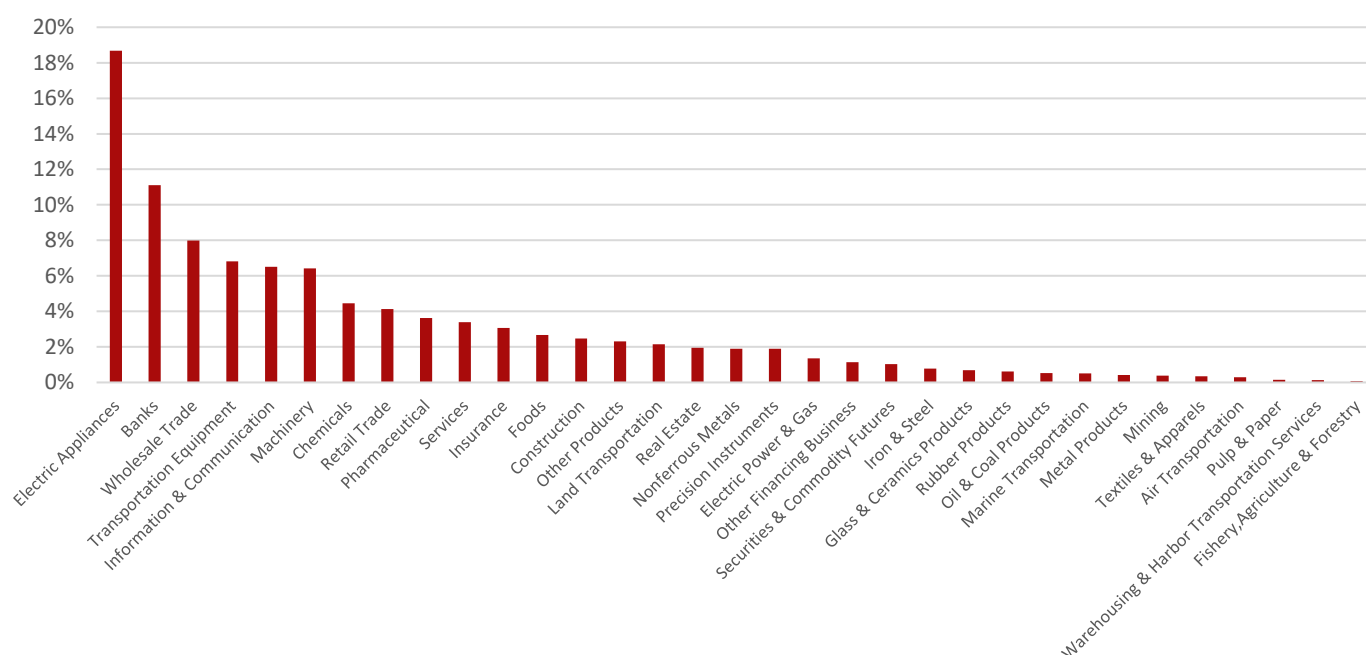
Total	12,036,576
Largest	553,456
Smallest	39
Average	7,561
Median	1,207

Fundamentals

Dividend Yield	1.88%
ROE	9.07%
PER	19.50
PBR	1.77

Constituents (Top Weight)

Code	Name	Sector	Weight
1	7203 TOYOTA MOTOR CORPORATION	Transportation Equipment	3.68%
2	8306 Mitsubishi UFJ Financial Group,Inc.	Banks	3.44%
3	6501 Hitachi,Ltd.	Electric Appliances	2.72%
4	6758 SONY GROUP CORPORATION	Electric Appliances	2.35%
5	8316 Sumitomo Mitsui Financial Group,Inc.	Banks	2.34%
6	8411 Mizuho Financial Group,Inc.	Banks	1.87%
7	8035 Tokyo Electron Limited	Electric Appliances	1.73%
8	8058 Mitsubishi Corporation	Wholesale Trade	1.71%
9	7011 Mitsubishi Heavy Industries,Ltd.	Machinery	1.69%
10	9984 SoftBank Group Corp.	Information & Communication	1.62%
Total			23.15%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TSE Prime Market Index	4.65%	7.28%	22.67%	31.21%	94.43%	-	-	24.81%	-	-
(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 Prime Market Index	9.49%	9.80%	-	-	3.29	2.53	-	-
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown							
	1Y		3Y		5Y		10Y	
TSE Prime Market Index	17.83%		23.97%		-		-	
Term	2025/3/27	- 2025/4/7	2024/7/11	- 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	0.03%	0.03%	-	-
Beta	1.00	1.00	-	-
Information Ratio	4.67	8.00	-	-

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

JPX Market Innovation & Research, Inc. Index Business e-mail : index@jpx.co.jp

Disclaimer

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