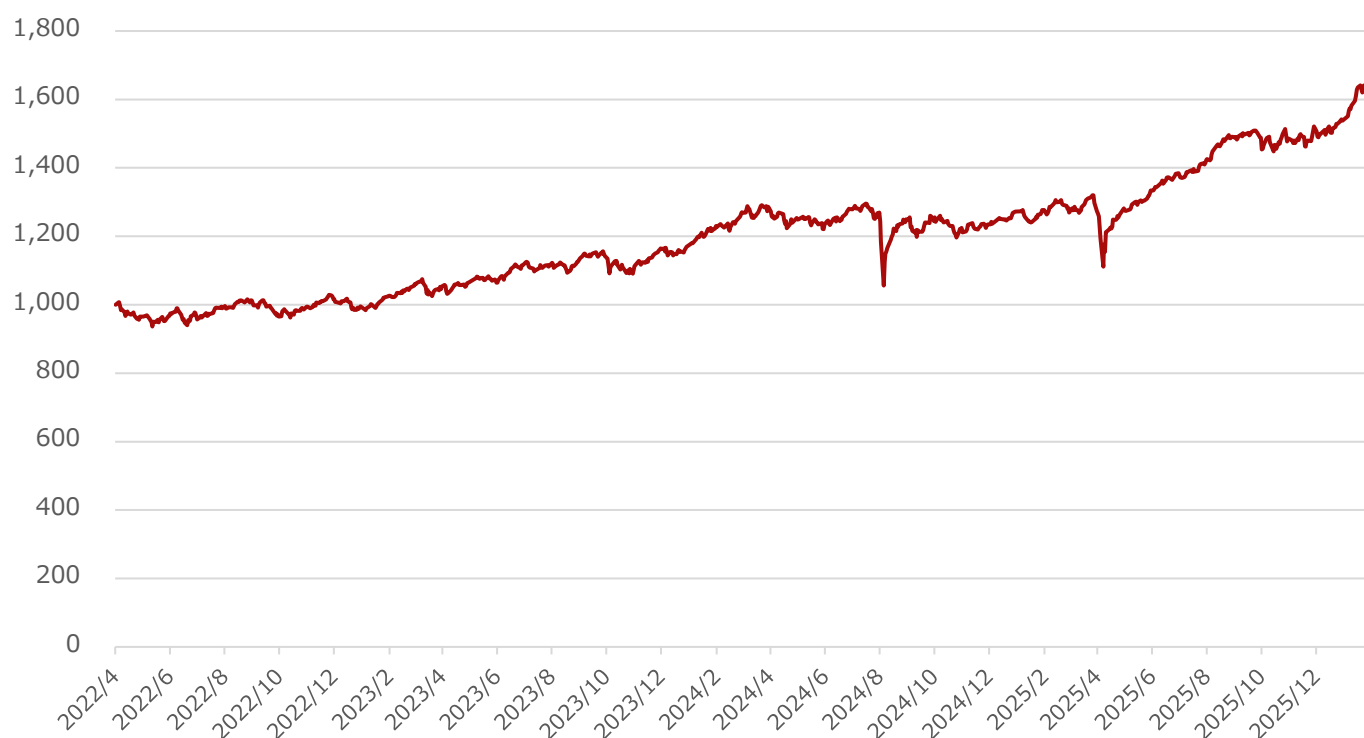




# Tokyo Stock Exchange Standard Market Index

Tokyo Stock Exchange Standard Market Index is an index composed of all domestic common stocks listed on TSE Standard 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
N227/T	S227/TSX	TSES INDEX	TSESTR INDEX	.TSSM	.TSSMTR

**Number of Constituents**

1,563

**Constituent Weight**

Largest	4.28%
Smallest	0.00%
Median	0.03%

**Market Capitalization (JPY 100 million)**

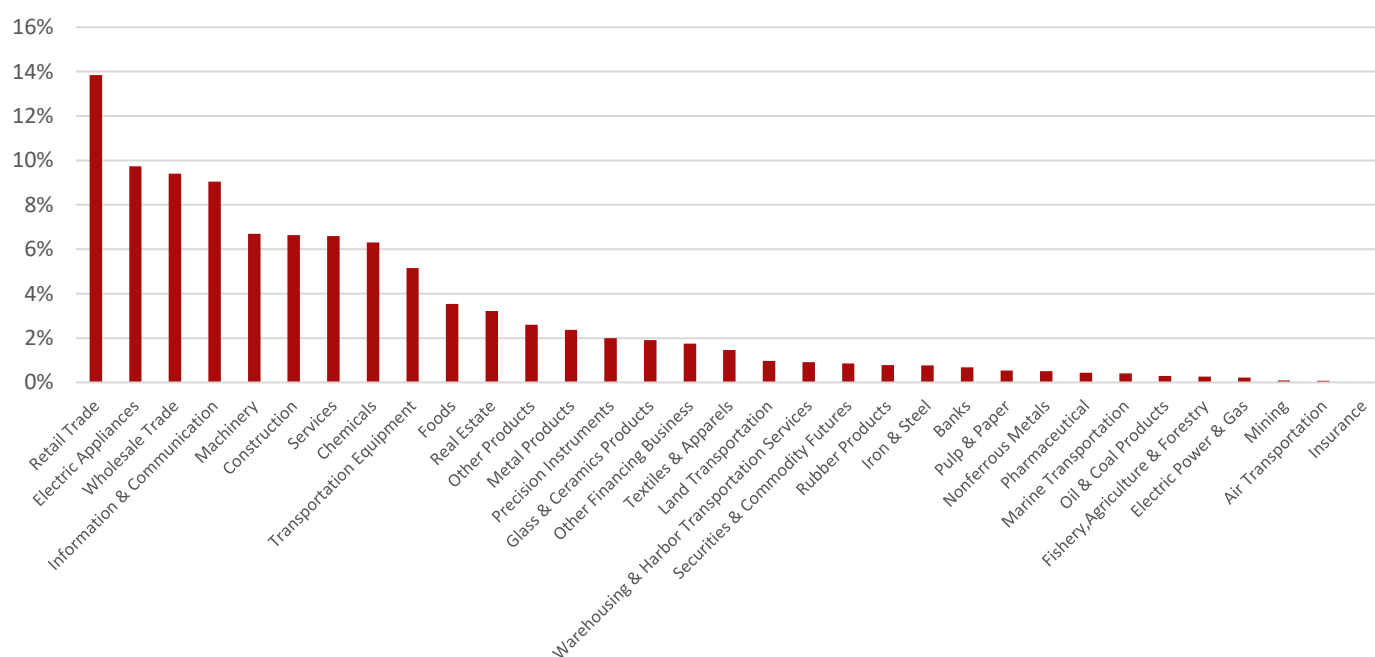
Total	334,487
Largest	13,421
Smallest	6
Average	214
Median	94

**Fundamentals**

Dividend Yield	1.96%
ROE	6.87%
PER	18.07
PBR	1.24

**Constituents (Top Weight)**

Code	Name	Sector	Weight
1	2702 McDonald's Holdings Company(Japan),Ltd.	Retail Trade	4.28%
2	4716 ORACLE CORPORATION JAPAN	Information & Communication	1.98%
3	6890 Ferrotec Corporation	Electric Appliances	1.86%
4	3350 Metaplanet Inc.	Wholesale Trade	1.65%
5	6366 Chiyoda Corporation	Construction	1.48%
6	7014 Namura Shipbuilding Co.,Ltd.	Transportation Equipment	1.29%
7	6324 Harmonic Drive Systems Inc.	Machinery	1.21%
8	2782 Seria Co.,Ltd.	Retail Trade	1.14%
9	7906 YONEX CO.,LTD.	Other Products	1.12%
10	4816 TOEI ANIMATION CO.,LTD.	Information & Communication	0.99%
Total			17.00%

**Sector Weight**

## Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
TSE Standard Market Index	4.41%	8.47%	13.80%	29.01%	68.36%	-	-	18.96%	-	-
(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 Standard Market Index	6.56%	7.95%	-	-	4.42	2.38	-	-
(TOPIX)	9.47%	9.78%	10.87%	13.56%	3.28	2.53	1.60	0.90

	Max Drawdown											
	1Y		3Y		5Y		10Y					
TSE Standard Market Index	14.76%		18.47%		-		-					
Term	2025/3/26	-	2025/4/7	2024/7/16	-	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	4.86%	4.51%	-	-
Beta	0.62	0.64	-	-
Information Ratio	-0.42	-5.73	-	-

### 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](mailto:index@jpx.co.jp)

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