



## Tokyo Stock Exchange Prime Market Composite Index

Tokyo Stock Exchange Prime Market Composite Index is an index composed of all domestic common stocks, domestic classified stocks, foreign stocks listed exclusively on TSE, and domestic preferred equity contribution securities listed on TSE Prime Market.

### Index Values (Price Return)



### Basic Information

Formula	Market capitalization weighting (free-float weight)
Weight Cap	—
Periodic Review	—
Base value / Base date	PR/TR: 1,000 (2022/4/1)
Calculation Frequency	PR/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
SPRIMECOM	SPRIMECOM	TSEPCOM	TSEPCOTR	.TSPMC	.TSECOTR
P/TSX	P#TR/TSX	INDEX	INDEX		

**Number of Constituents**

	1,611
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**Constituent Weight**

Largest	3.52%
Smallest	0.00%
Median	0.01%

**Market Capitalization (JPY 100 million)**

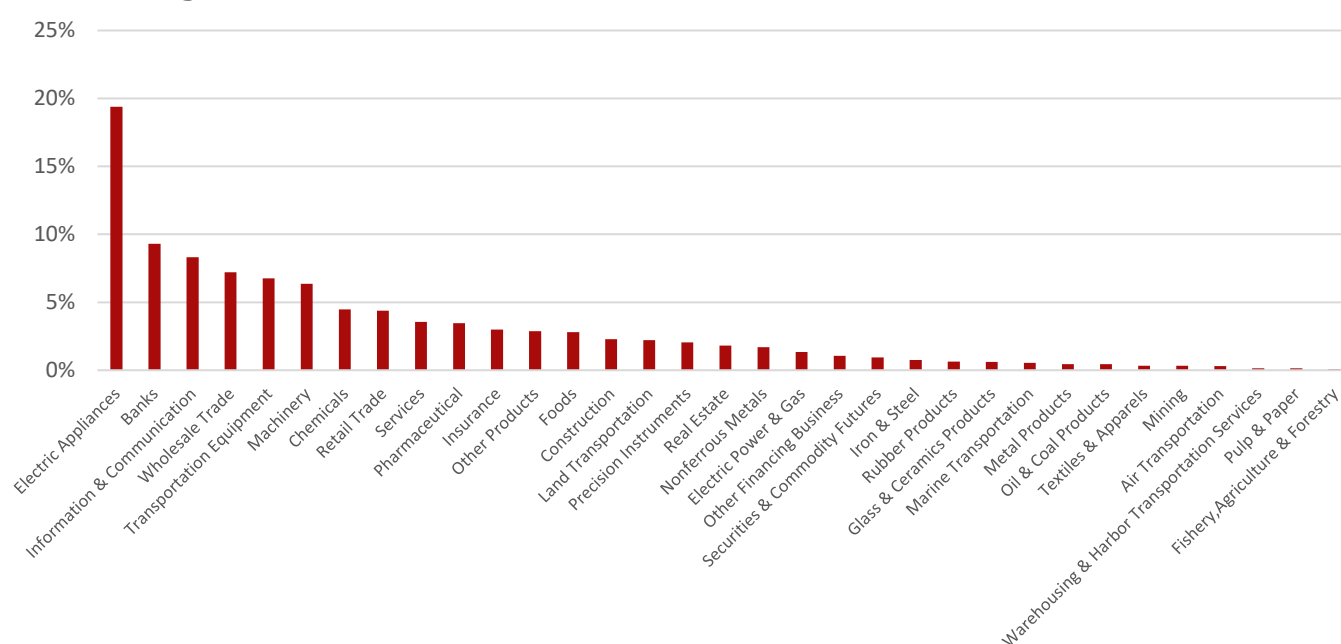
Total	11,278,797
Largest	495,647
Smallest	37
Average	7,001
Median	1,082

**Fundamentals**

Dividend Yield	2.01%
ROE	9.06%
PER	18.28
PBR	1.66

**Constituents (Top Weight)**

	Code	Name	Sector	Weight
1	7203	TOYOTA MOTOR CORPORATION	Transportation Equipment	3.52%
2	6758	SONY GROUP CORPORATION	Electric Appliances	3.15%
3	8306	Mitsubishi UFJ Financial Group,Inc.	Banks	3.10%
4	6501	Hitachi,Ltd.	Electric Appliances	2.88%
5	9984	SoftBank Group Corp.	Information & Communication	2.82%
6	8316	Sumitomo Mitsui Financial Group,Inc.	Banks	1.90%
7	7011	Mitsubishi Heavy Industries,Ltd.	Machinery	1.86%
8	7974	Nintendo Co.,Ltd.	Other Products	1.74%
9	8058	Mitsubishi Corporation	Wholesale Trade	1.65%
10	6857	ADVANTEST CORPORATION	Electric Appliances	1.54%
		Total		24.16%

**Sector Weight**

## Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
Prime Market Composite	6.20%	14.34%	26.42%	26.75%	85.88%	-	-	22.95%	-	-
(TOPIX)	6.20%	14.30%	26.37%	26.70%	85.84%	138.05%	170.40%	22.95%	18.94%	10.46%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
Prime Market Composite	9.88%	10.48%	-	-	2.71	2.19	-	-
(TOPIX)	9.86%	10.47%	11.66%	13.80%	2.71	2.19	1.62	0.76

	Max Drawdown							
	1Y		3Y		5Y		10Y	
Prime Market Composite	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	0.02%	0.02%	-	-
Beta	1.00	1.00	-	-
Information Ratio	2.50	2.00	-	-

### 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

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