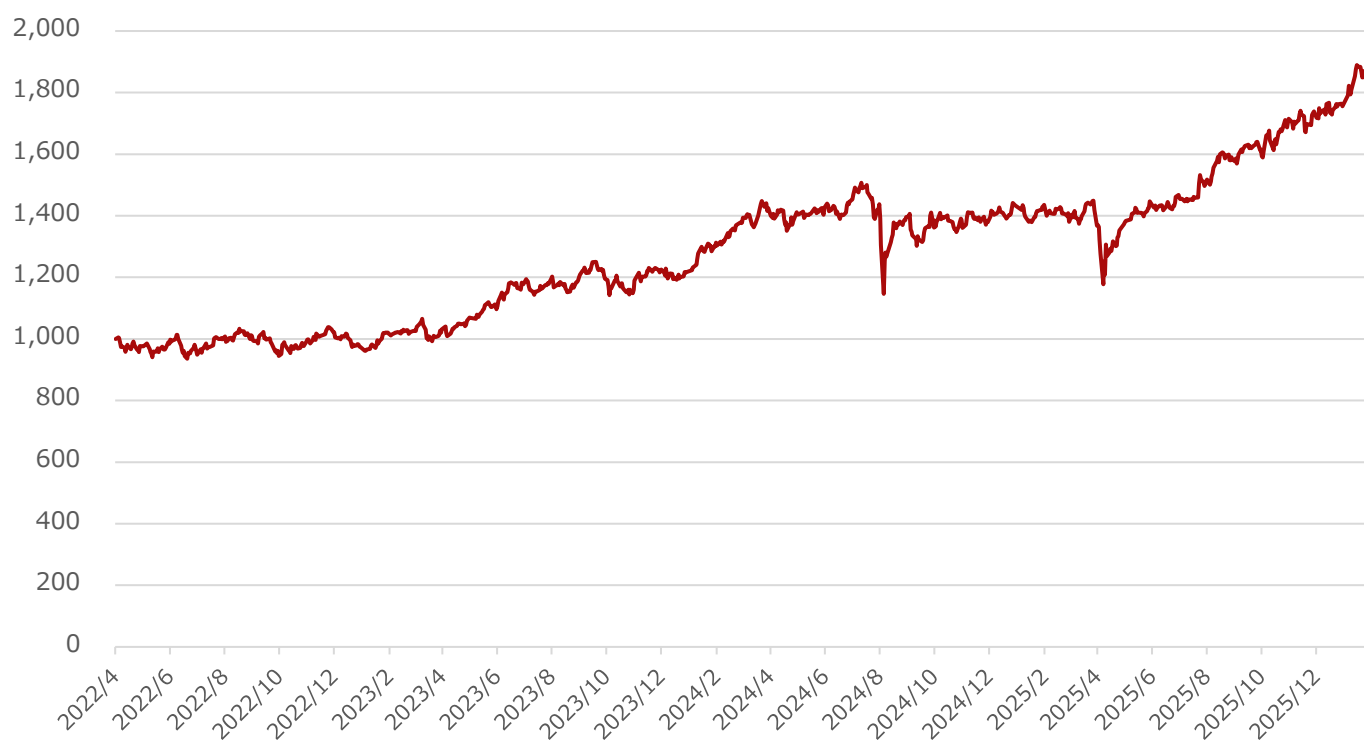




Tokyo Stock Exchange Prime Market Composite Index

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 <https://www.jpx.co.jp/english/markets/indices/line-up/index.html>

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

1,594

Constituent Weight

Largest	3.68%
Smallest	0.00%
Median	0.01%

Market Capitalization (JPY 100 million)

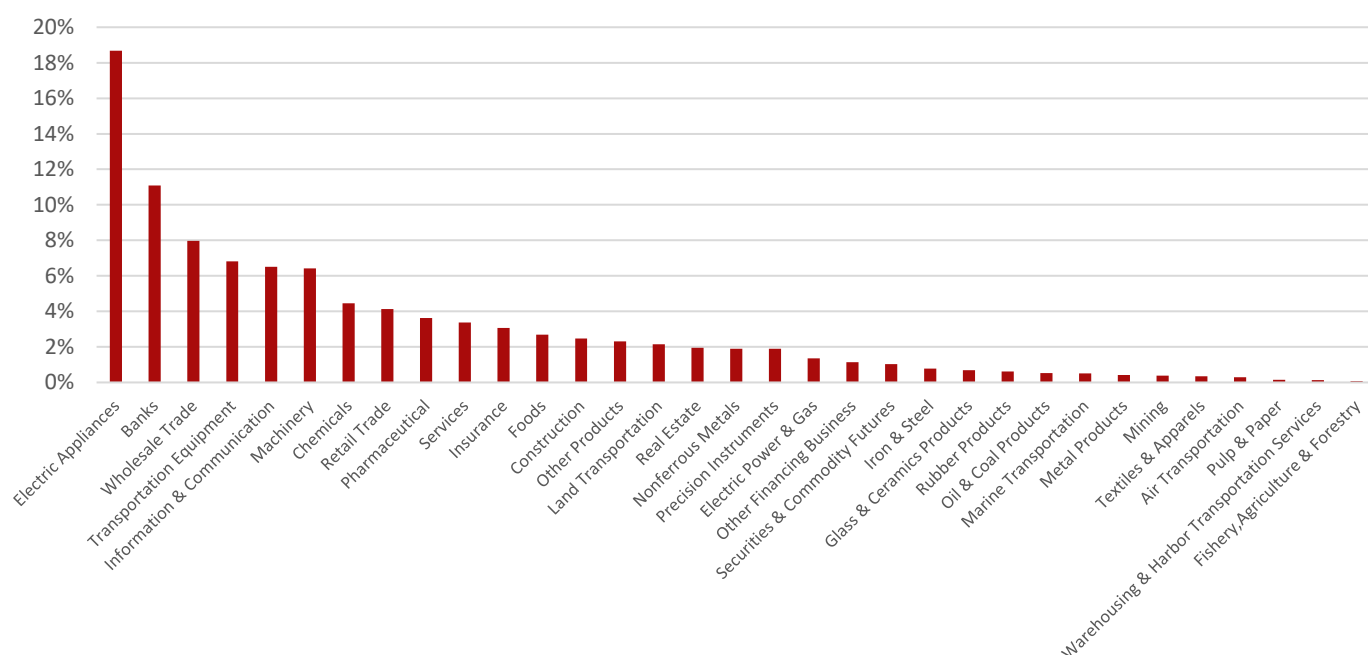
Total	12,038,528
Largest	553,456
Smallest	39
Average	7,552
Median	1,207

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	1.61%
Total			23.14%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
Prime Market Composite	4.65%	7.28%	22.66%	31.19%	94.37%	-	-	24.80%	-	-
(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
Prime Market Composite	9.49%	9.79%	-	-	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	
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	0.03%	0.02%	-	-
Beta	1.00	1.00	-	-
Information Ratio	4.00	9.00	-	-

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>

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Disclaimer

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