



JPX Prime 150 Index

JPX Prime 150 Index is composed of 150 leading Japanese companies with earning power. Among the top-ranking stocks by market capitalization on the TSE Prime Market, 150 are selected for the index based on two measures: return on capital based on financial results (equity spread, which is the difference between ROE and the cost of equity capital), and market valuation based on future information and non-financial information (PBR).

Index Values (Price Return)



Basic Information

Formula Market capitalization weighting (free-float weight)

Weight Cap —

Periodic Review Annually (the last business day of August)

Base value / Base date PR/TR: 1,000 (2023/5/26)

Calculation Frequency PR: real-time (every second), TR: only closing values

Vendor Code

QUICK		Bloomberg		Refinitiv	
PR	TR	PR	TR	PR	TR
N180/T	S180/TSX	JPXP150 INDEX	JPXP150T INDEX	.TSPM150	.TSPM150TR

Number of Constituents

	151
--	-----

Constituent Weight

Largest	5.27%
Smallest	0.02%
Median	0.30%

Market Capitalization (JPY 100 million)

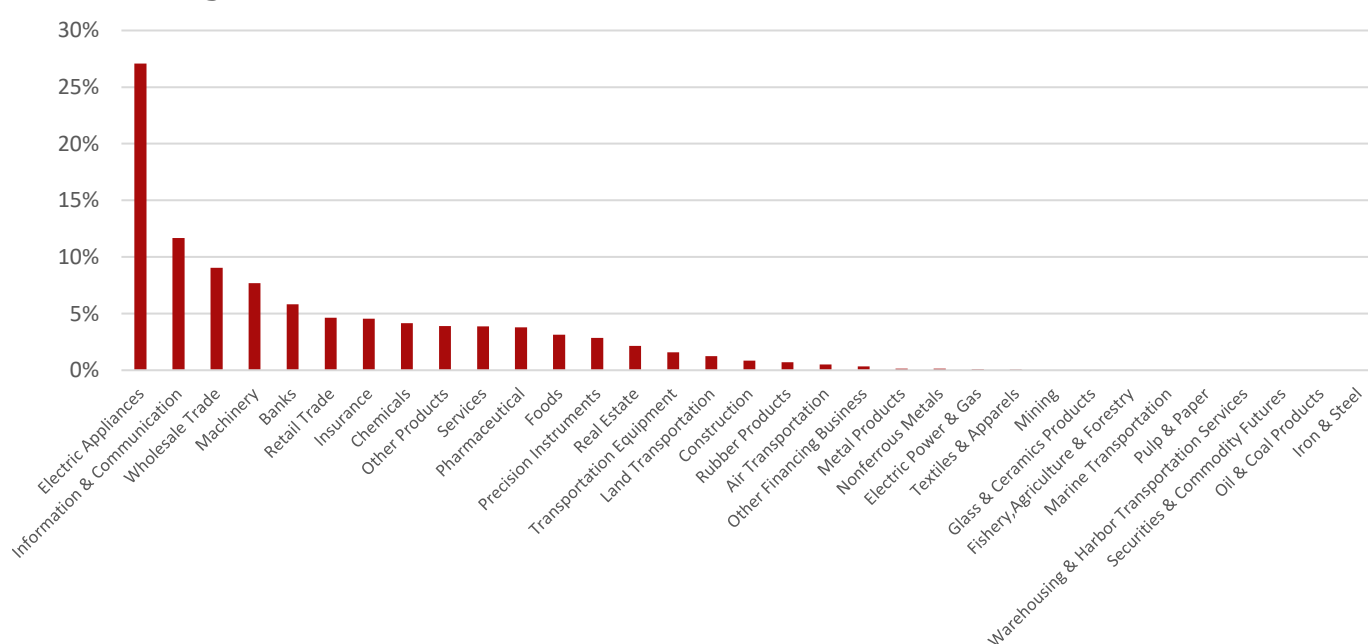
Total	6,500,958
Largest	397,854
Smallest	2,448
Average	43,053
Median	21,956

Fundamentals

Dividend Yield	1.61%
ROE	11.31%
PER	21.87
PBR	2.47

Constituents (Top Weight)

	Code	Name	Sector	Weight
1	6758	SONY GROUP CORPORATION	Electric Appliances	5.27%
2	8306	Mitsubishi UFJ Financial Group,Inc.	Banks	5.19%
3	6501	Hitachi,Ltd.	Electric Appliances	4.82%
4	9984	SoftBank Group Corp.	Information & Communication	4.72%
5	7011	Mitsubishi Heavy Industries,Ltd.	Machinery	3.10%
6	7974	Nintendo Co.,Ltd.	Other Products	2.90%
7	8058	Mitsubishi Corporation	Wholesale Trade	2.76%
8	6857	ADVANTEST CORPORATION	Electric Appliances	2.57%
9	8035	Tokyo Electron Limited	Electric Appliances	2.55%
10	8001	ITOCHU Corporation	Wholesale Trade	2.24%
		Total		36.12%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
JPX Prime 150	8.14%	15.62%	26.35%	23.85%	-	-	-	-	-	-
(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
JPX Prime 150	12.23%	-	-	-	1.95	-	-	-
(TOPIX)	9.86%	10.47%	11.66%	13.80%	2.71	2.19	1.62	0.76

	Max Drawdown							
	1Y		3Y		5Y		10Y	
JPX Prime 150	18.76%		-		-		-	
Term	2024/12/27 - 2025/4/7		-		-		-	
(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	2.90%	-	-	-
Beta	1.05	-	-	-
Information Ratio	-0.98	-	-	-

JPX Prime 150 Index

<https://www.jpx.co.jp/english/markets/indices/jpx-prime150/index.html>

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

This document was created for the sole purpose of providing an outline explanation for the index. It is not intended to be a solicitation for investment, nor a disclosure document pursuant to the Financial Instruments and Exchange Act. JPX Market Innovation & Research, Inc. and/or its affiliates (hereinafter "JPX") retain all rights related to this document and do not permit the reproduction or reprinting of this document in any circumstances without prior approval. Following its publication, there may be changes to the details of this document due to rule revisions or other factors without prior notification. Additionally, the information contained within this document has been prepared with the utmost care. However, the completeness of such information is not guaranteed. JPX shall not be held liable for any expense or any other damages resulting from the use of this document or the information it contains. Because ETFs benchmarked by indices invest in securities whose prices fluctuate, the market price or base value may decrease due to fluctuations in the underlying index or foreign exchange markets, fluctuations in the price of constituent securities, bankruptcy or deterioration in the financial conditions of constituent securities issuers, or other market causes. Losses may arise from these factors and, as such, invested capital is not guaranteed. Additionally, in the case of margin trading, losses may occur in excess of the deposited margin. When trading ETFs benchmarked by indices, please fully read the documents distributed before concluding a contract with a financial instruments business operator, etc. Trading should be conducted on one's own judgment and responsibility, with sufficient understanding of the product's attributes, trading mechanism, existence of risk, sales commissions, total expense ratio, etc. Index values calculated by JPX and JPX trademarks are the intellectual property of JPX and JPX owns all such rights. Because of this, the use of JPX-calculated indices in the composition and/or sale of financial products such as funds or linked bonds (including its use as the basis for options, swaps, warrants, or other OTC derivatives) requires a license from JPX.