



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 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

148

Constituent Weight

Largest	5.82%
Smallest	0.00%
Median	0.32%

Market Capitalization (JPY 100 million)

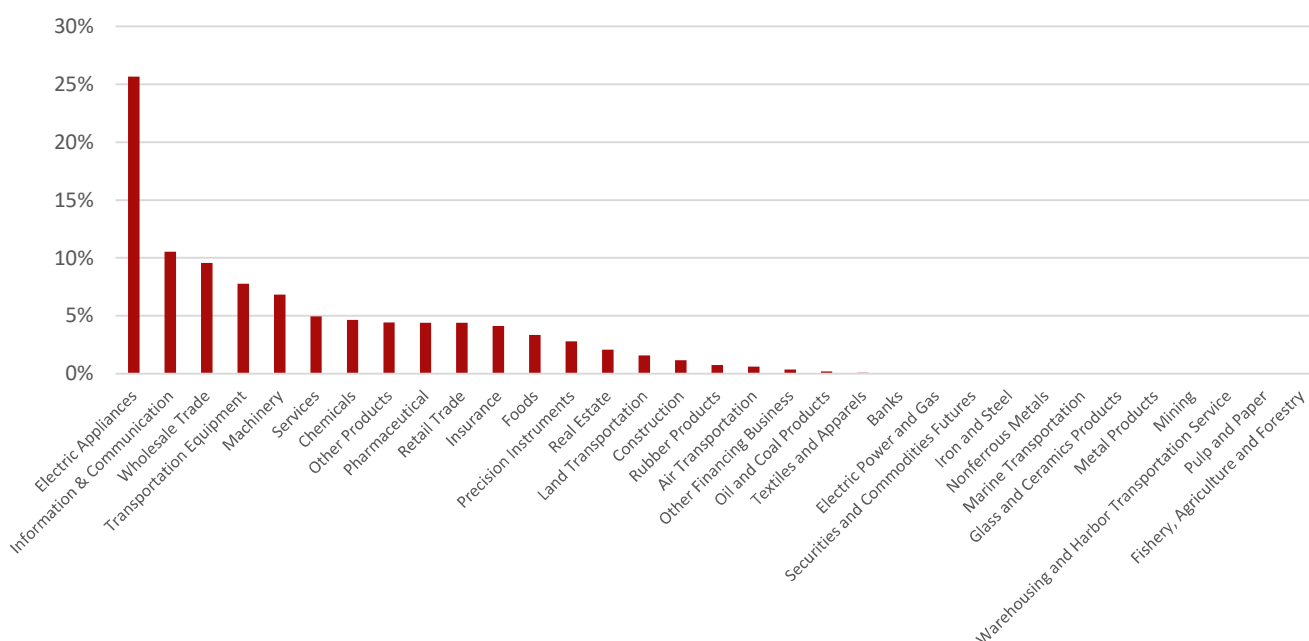
Total	5,812,497
Largest	425,912
Smallest	513
Average	39,274
Median	20,647

Fundamentals

Dividend Yield	1.88%
ROE	11.52%
PER	18.19
PBR	2.10

Constituents (Top 10 by Weight)

	Code	Name	Sector	Weight
1	7203	TOYOTA MOTOR CORPORATION	Transportation Equipment	5.82%
2	6758	SONY GROUP CORPORATION	Electric Appliances	5.16%
3	6501	Hitachi,Ltd.	Electric Appliances	4.90%
4	7974	Nintendo Co.,Ltd.	Other Products	3.25%
5	6098	Recruit Holdings Co.,Ltd.	Services	2.80%
6	7011	Mitsubishi Heavy Industries,Ltd.	Machinery	2.60%
7	9984	SoftBank Group Corp.	Information & Communication	2.37%
8	8058	Mitsubishi Corporation	Wholesale Trade	2.37%
9	8035	Tokyo Electron Limited	Electric Appliances	2.35%
10	8766	Tokio Marine Holdings,Inc.	Insurance	2.34%
Total				33.96%

Sector Weight

Index Performance (Total Return)

	Return							Return (Annualized)		
	1M	3M	6M	1Y	3Y	5Y	10Y	3Y	5Y	10Y
JPX Prime 150	1.76%	9.28%	5.23%	6.26%	-	-	-	-	-	-
(TOPIX)	3.17%	10.56%	6.97%	7.98%	63.44%	121.75%	123.83%	17.79%	17.27%	8.39%

	Risk (Annualized)				Return (Annualized) / Risk (Annualized)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
JPX Prime 150	27.80%	-	-	-	0.23	-	-	-
(TOPIX)	27.25%	19.69%	18.53%	19.25%	0.29	0.90	0.93	0.44

Max Drawdown

	1Y		3Y		5Y		10Y	
	Start	End	Start	End	Start	End	Start	End
JPX Prime 150	18.76%		-		-		-	
Term	2024/12/27	2025/4/7	-		-		-	
(TOPIX)	20.30%		23.96%		23.96%		32.17%	
(Term)	2024/7/31	2024/8/5	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	3.62%	-	-	-
Beta	1.012	-	-	-
Information Ratio	-0.48	-	-	-

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>
ContactJPX Market Innovation & Research, Inc. Index Business e-mail : index@jpx.co.jp**Disclaimer**

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