

# Nikkei Stock Index 300

## Monthly Factsheet

The Nikkei Stock Index 300 is a market value-weighted index to represent overall Japanese market with smaller number of stocks.

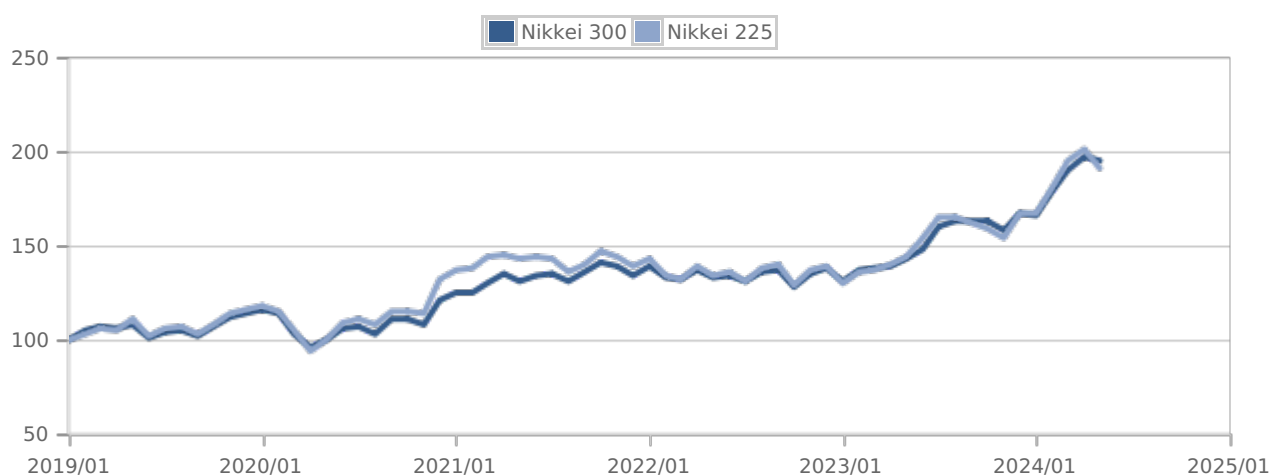
### ■(Constituents)

300 issues (common domestic stocks) selected from the Prime Market of the Tokyo Stock Exchange.

### ■(info)

|                       |  |
|-----------------------|--|
| Review                | Annually (October)   |
| Stocks                | 300  |
| Weight                | Market value   |
| Calculated from       | October 8, 1993 (calculated retroactively back to October 1, 1982) |
| Calculation base date | October 1, 1982 = 100 points                                       |
| Calculation frequency | Real time (every 5 second)   |

### ■Performance



### ■Annual Return

|            | Annual Return(%) |       |       |       |       |       |
|------------|------------------|-------|-------|-------|-------|-------|
|            | 2019             | 2020  | 2021  | 2022  | 2023  | YTD   |
| Nikkei 300 | 16.20            | 8.41  | 10.35 | -5.17 | 25.94 | 17.53 |
| Nikkei 225 | 18.20            | 16.01 | 4.91  | -9.37 | 28.24 | 14.77 |

### ■Risk Return

|            | Annualized Returns(%) |        |        | Annualized Standard Deviation(%) |        |        |
|------------|-----------------------|--------|--------|----------------------------------|--------|--------|
|            | 1year                 | 3years | 5years | 1year                            | 3years | 5years |
| Nikkei 300 | 35.86                 | 13.94  | 12.45  | 13.01                            | 12.41  | 14.32  |
| Nikkei 225 | 33.09                 | 10.05  | 11.53  | 17.67                            | 15.77  | 17.24  |

### ■Fundamentals

|            | Dividend Yield(%) | PER   | PBR  | ROE(%) |
|------------|-------------------|-------|------|--------|
| Nikkei 300 | 1.94              | 16.97 | 1.52 | 8.96   |
| Nikkei 225 | 1.62              | 22.62 | 2.07 | 9.15   |

(\*) For the definition of each indicators, please refer to "User's Guide" on the Nikkei Indexes website.

### ■Index Feature

| Stocks                            |     | Market Cap(million yen) |             |
|-----------------------------------|-----|-------------------------|-------------|
| Number of Constituents            | 300 | Total                   | 742,616,756 |
| Large-size(Mkt Cap Rank 1-100)    | 93  | Maximum                 | 59,353,924  |
| Medium-size(Mkt Cap Rank 101-500) | 180 | Minimum                 | 59,364      |
| Small-size(Mkt Cap Rank 501-)     | 27  | Average                 | 2,475,389   |
| (*) Ranking of TSE listed stocks  |     | Median                  | 1,027,677   |

## ■ Top 10 Components by weight

| Company                               | Code | Nikkei Industry Classification | Weight(%) |
|---------------------------------------|------|--------------------------------|-----------|
| TOYOTA MOTOR CORP.                    | 7203 | Automobiles & Auto parts       | 8.10      |
| MITSUBISHI UFJ FINANCIAL GROUP, INC.  | 8306 | Banking                        | 2.66      |
| KEYENCE CORP.                         | 6861 | Electric Machinery             | 2.33      |
| TOKYO ELECTRON LTD.                   | 8035 | Electric Machinery             | 2.26      |
| SONY GROUP CORP.                      | 6758 | Electric Machinery             | 2.23      |
| MITSUBISHI CORP.                      | 8058 | Trading Companies              | 2.06      |
| HITACHI, LTD.                         | 6501 | Electric Machinery             | 1.85      |
| FAST RETAILING CO., LTD.              | 9983 | Retail                         | 1.80      |
| SHIN-ETSU CHEMICAL CO., LTD.          | 4063 | Chemicals                      | 1.69      |
| SUMITOMO MITSUI FINANCIAL GROUP, INC. | 8316 | Banking                        | 1.61      |

## ■ Industrial Categories

| Weight(%)                |       | Stocks              |    |
|--------------------------|-------|---------------------|----|
| Electric Machinery       | 16.39 | Services            | 34 |
| Automobiles & Auto parts | 9.71  | Chemicals           | 22 |
| Services                 | 8.59  | Machinery           | 22 |
| Trading Companies        | 7.95  | Electric Machinery  | 19 |
| Banking                  | 6.57  | Retail              | 19 |
| Machinery                | 5.15  | Foods               | 18 |
| Pharmaceuticals          | 5.12  | Construction        | 17 |
| Chemicals                | 5.04  | Trading Companies   | 13 |
| Communications           | 4.87  | Nonferrous Metals   | 12 |
| Retail                   | 4.77  | Other Manufacturing | 10 |

## ■ Vendor Code

|           |       |
|-----------|-------|
| QUICK     | 103   |
| Bloomberg | NEY   |
| Refinitiv | .N300 |

## ■ Reference

Please refer to the "Index Guidebook" for the detail of the calculation method or constituents selection rules.

→(URL) <https://indexes.nikkei.co.jp/en/nkave/index/profile?idx=nk300>

(\*) The data on the Monthly Factsheet are as of the end of the previous month.

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