

## Nikkei Stock Index 300 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 first section of the Tokyo Stock Exchange, excluding non-common stocks such as ETFs, REITs, preferred equity contribution securities, subsidiary tracking stocks.

### ■ (Calculation method)

The index is a market value-weighted index. The index is calculated by dividing the current total market value by "base market value". Base market value is adjusted to maintain continuity in the index when the market value of constituents changes for non-market reasons.

### ■ (Change in constituents)

The components are reviewed at the beginning of October by the Annual Review to keep the representativeness of the market. The Annual Review is conducted based on increase in market value for the past 3 years and its contribution for each 36 industrial sectors. In case of delisting of the index constituents due to a merger or bankruptcy, stocks are added by the Extraordinary Replacement, and the number of components remains at 300.

### ■ (Base date)

The index has been calculated since October 8, 1993. The index has a base value of 100 as of October 1, 1982 and has been calculated at 5-second intervals during the trading hours of the Tokyo Stock Exchange.

### ■ Graph (Dec/30/2019)



### ■ Performance (Dec/30/2019)

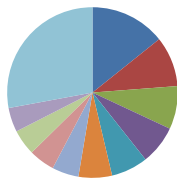
	Annual Return(%)					Annualized Returns (%)		Annualized Standard Deviation(%)	
	2015	2016	2017	2018	2019	3 years	5 years	3 years	5 years
Nikkei Stock Index 300	9.36	-2.25	17.55	-15.77	16.20	4.78	4.22	12.45	15.52

## ■ Top 10 Components by weight (Dec/30/2019)

Company	Code	Nikkei Industry Classification	Weight (%)
Toyota Motor Corp.	7203	Automobiles & Auto parts	5.55
NTT Docomo, Inc.	9437	Communications	2.23
Softbank Group Corp.	9984	Communications	2.19
Sony Corp.	6758	Electric Machinery	2.08
Keyence Corp.	6861	Electric Machinery	2.06
Mitsubishi UFJ Financial Group, Inc.	8306	Banking	1.79
KDDI Corp.	9433	Communications	1.69
Nippon Telegraph And Telephone Corp.	9432	Communications	1.60
Recruit Holdings Co., Ltd.	6098	Services	1.53
Fast Retailing Co., Ltd.	9983	Retail	1.52

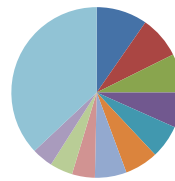
## ■ Top 10 Nikkei Industry Classification by weight (Dec/30/2019)

Top 10 Nikkei Industry Classification by weight



Electric Machinery	14.26%
Services	9.53%
Communications	8.17%
Automobiles & Auto parts	7.38%
Pharmaceuticals	6.97%
Chemicals	6.34%
Banking	5.07%
Retail	4.89%
Machinery	4.88%
Trading Companies	4.60%
The Others	27.91%

Top 10 Nikkei Industry Classification by issues



Services	29
Chemicals	24
Machinery	22
Construction	20
Foods	19
Electric Machinery	19
Retail	18
Nonferrous Metals	13
Trading Companies	13
Other Manufacturing	12
The Others	111

## ■ Vendor Code

QUICK	103
Bloomberg	NEY
THOMSON REUTERS	.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/>

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