

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.

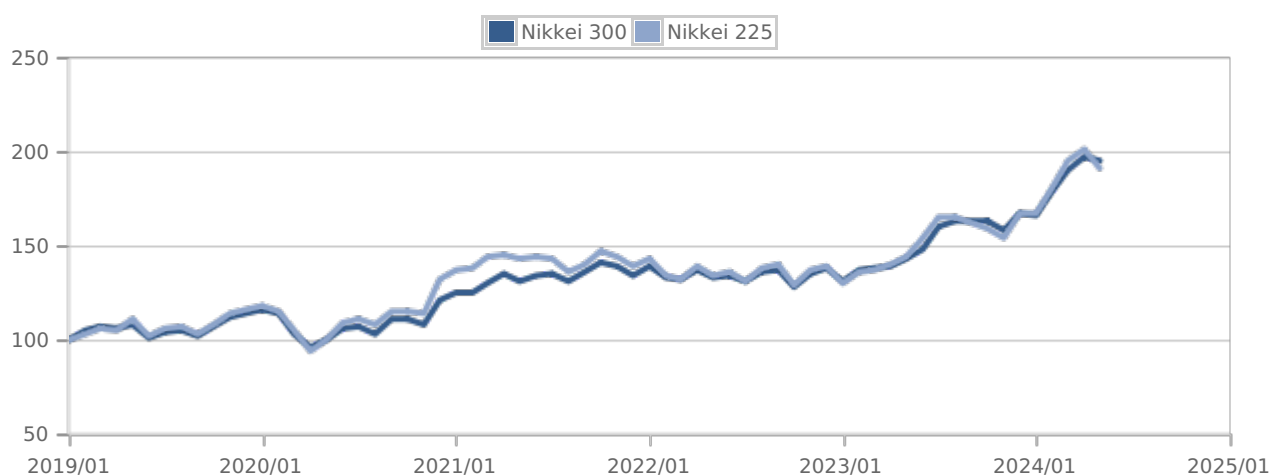
■(Constituents)

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(%)					YTD
	2019	2020	2021	2022	2023	
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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