

# Nikkei Semiconductor Stock Index

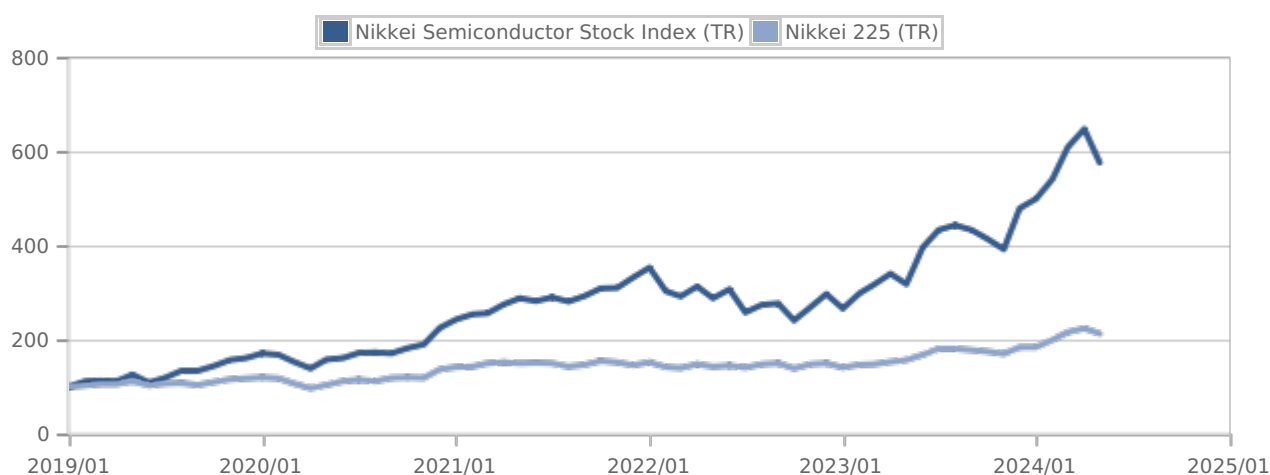
## Monthly Factsheet

The Nikkei Semiconductor Stock Index is a market value weighted index which is comprised of major semiconductor related stocks listed on the Tokyo Stock Exchange.

### ■(info)

Review	Annually (November)
Stocks	30
Weight	Market value
Calculated from	March 25, 2024 (calculated retroactively back to November 30, 2011)
Calculation base date	November 30, 2011 = 1,000 points
Calculation frequency	End-of-day basis

### ■Performance



### ■Annual Return

	Annual Return(%)					
	2019	2020	2021	2022	2023	YTD
Nikkei Semiconductor Stock Index (TR)	71.62	41.86	45.28	-24.57	87.06	15.62
Nikkei 225 (TR)	20.72	18.26	6.66	-7.34	30.96	15.63

### ■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei Semiconductor Stock Index (TR)	80.99	26.00	35.37	37.19	32.31	29.73
Nikkei 225 (TR)	35.57	12.30	13.75	17.54	15.78	17.17

### ■Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei Semiconductor Stock Index	1.05	28.20	3.69	13.09
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	30	Total	79,155,372
Large-size(Mkt Cap Rank 1-100)	8	Maximum	16,563,742
Medium-size(Mkt Cap Rank 101-500)	15	Minimum	142,277
Small-size(Mkt Cap Rank 501-)	7	Average	2,638,512
(*) Ranking of TSE listed stocks		Median	482,169

## ■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
TOKYO ELECTRON LTD.	8035	Electric Machinery	18.33
RENASAS ELECTRONICS CORP.	6723	Electric Machinery	12.84
DISCO CORP.	6146	Precision Instruments	12.38
ADVANTEST CORP.	6857	Electric Machinery	9.55
LASERTEC CORP.	6920	Electric Machinery	8.14
SHIN-ETSU CHEMICAL CO., LTD.	4063	Chemicals	4.77
HOYA CORP.	7741	Precision Instruments	4.43
SCREEN HOLDINGS CO., LTD.	7735	Electric Machinery	4.20
SONY GROUP CORP.	6758	Electric Machinery	3.62
ROHM CO., LTD.	6963	Electric Machinery	2.36

## ■ Industrial Categories

Weight(%)		Stocks	
Electric Machinery	63.09	Electric Machinery	11
Precision Instruments	17.91	Chemicals	10
Chemicals	13.14	Precision Instruments	3
Nonferrous Metals	2.08	Trading Companies	3
Trading Companies	1.96	Machinery	2
Machinery	1.81	Nonferrous Metals	1

## ■ Vendor Code

		(Total Return)	(Net Total Return)
QUICK	S101#NSC/NKNJ	S101#NSCT/NKNJ	S101#NSCN/NKNJ
Bloomberg	NKSCD	NKSCDTR	NKSCDNTR
Refinitiv	.NKNSCP	.NKNSCT	.NKNSCN

## ■ 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=nkscd>

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

<<Disclaimer>>

The Nikkei Semiconductor Stock Index, which is calculated by a method independently developed by Nikkei Inc. (hereinafter "Nikkei"), is a copyrightable work. Nikkei owns the copyright and any other intellectual property rights in the Nikkei Semiconductor Stock Index itself, and the method for calculating the Nikkei Semiconductor Stock Index and the like. All ownership of trademarks and any other intellectual property rights with respect to marks representing "Nikkei Inc.," "Nikkei," and "Nikkei Semiconductor Stock Index" belongs to Nikkei. Nikkei is not obliged to continuously publish the Nikkei Semiconductor Stock Index, nor is it liable for any error or delay in, or discontinuation of the publication thereof. Nikkei owns the right to change the content of the Nikkei Semiconductor Stock Index, such as the calculation method thereof, and the right to suspend the publication thereof. Nikkei does not give any warranty, nor is it responsible for any and all financial instruments and the like, which are based on, or otherwise refer to, the Nikkei Semiconductor Stock Index.

<<Regarding this material>>

This material is a copyrightable work of Nikkei. It is prohibited to copy, reproduce, reprint, or circulate all or part of this material in any form without Nikkei's permission. This material was prepared for in-depth understanding of the Nikkei Semiconductor Stock Index, but is not for the purpose of soliciting any sale or purchase of financial instruments and the like, which are based on, or otherwise refer to, the Nikkei Semiconductor Stock Index. This material was prepared based on various types of information and data, which were deemed reliable as of the time of the preparation of this material. However, Nikkei is not liable for its accuracy, appropriateness, completeness, and the like. In addition, Nikkei assumes no liability for any costs or damages accrued from using information contained in this material. It is not guaranteed that this material will always be kept updated, and this material may change without any prior notice. Methods or the like different from this material may apply to the operation of indices subject to this material. In any event, the latest information disclosed by Nikkei prevails.

<<Contact>>

Nikkei  
Index Business Office  
index@nex.nikkei.co.jp