

Nikkei 225 High Dividend Yield Stock 50 Index

Monthly Factsheet

Nikkei 225 High Dividend Yield Stock 50 Index (Nikkei High Dividend Yield Stock 50) is a stock index comprised of 50 high dividend yield stocks selected from the Nikkei 225 constituents. The index is calculated based on the "Dividend Yield Weight Method" which determines the each weight of the index constituent by the dividend yield, additionally taking into account the liquidity (trading value).

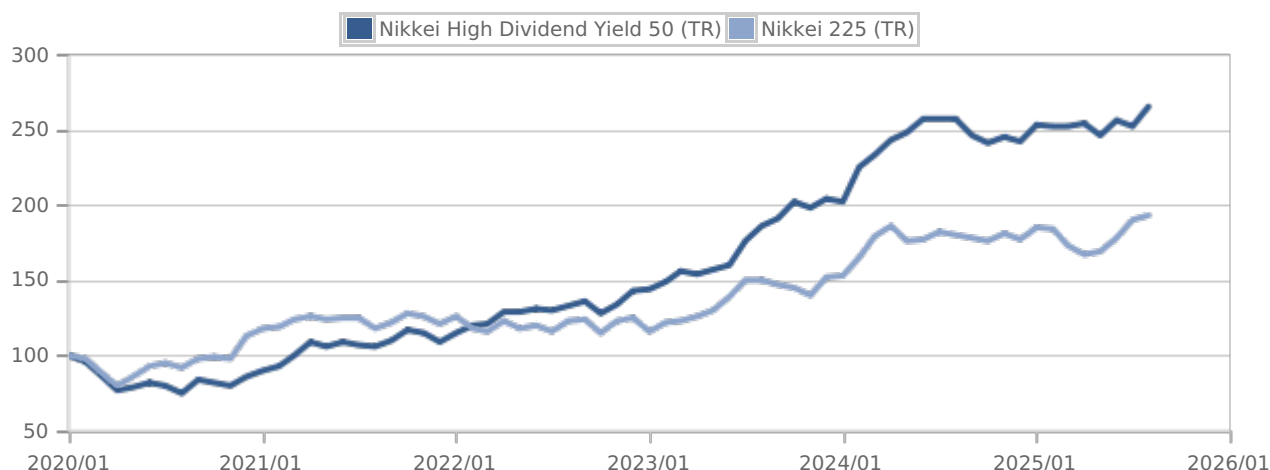
■(Constituents)

The 50 issues are selected from the constituents of the Nikkei 225.

■(info)

| | |
|-----------------------|---|
| Review | Annually (June) |
| Stocks | 50 |
| Weight | Dividend yield |
| Calculated from | January 10, 2017 (calculated retroactively back to December 28, 2001) |
| Calculation base date | December 28, 2001 = 10,000 points |
| Calculation frequency | End-of-day basis |

■Performance



■Annual Return

| | Annual Return(%) | | | | | |
|------------------------------------|------------------|-------|-------|-------|-------|------|
| | 2020 | 2021 | 2022 | 2023 | 2024 | YTD |
| Nikkei High Dividend Yield 50 (TR) | -9.70 | 28.24 | 24.60 | 40.55 | 25.17 | 4.43 |
| Nikkei 225 (TR) | 18.26 | 6.66 | -7.34 | 30.96 | 21.33 | 4.06 |

■Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|------------------------------------|-----------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| Nikkei High Dividend Yield 50 (TR) | 3.14 | 25.71 | 28.43 | 10.35 | 12.73 | 13.55 |
| Nikkei 225 (TR) | 7.09 | 16.20 | 15.80 | 13.19 | 14.96 | 15.31 |

■Fundamentals

| | Dividend Yield(%) | PER | PBR | ROE(%) |
|-------------------------------|-------------------|-------|------|--------|
| Nikkei High Dividend Yield 50 | 4.29 | 12.30 | 0.82 | 6.71 |
| Nikkei 225 | 1.95 | 20.47 | 2.00 | 9.77 |

(*) 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 | 50 | Total | 135,478,347 |
| Large-size(Mkt Cap Rank 1-100) | 18 | Maximum | 14,976,516 |
| Medium-size(Mkt Cap Rank 101-500) | 28 | Minimum | 137,376 |
| Small-size(Mkt Cap Rank 501-) | 4 | Average | 2,709,567 |
| (*) Ranking of TSE listed stocks | | Median | 1,116,009 |

■ Top 10 Components by weight

| Company | Code | Nikkei Industry Classification | Weight(%) |
|---------------------------------------|------|--------------------------------|-----------|
| HONDA MOTOR CO., LTD. | 7267 | Automobiles & Auto parts | 4.20 |
| KAWASAKI KISEN KAISHA, LTD. | 9107 | Marine Transport | 4.06 |
| TAKEDA PHARMACEUTICAL CO., LTD. | 4502 | Pharmaceuticals | 3.72 |
| NIPPON YUSEN K.K. | 9101 | Marine Transport | 3.70 |
| ASTELLAS PHARMA INC. | 4503 | Pharmaceuticals | 3.65 |
| JAPAN TOBACCO INC. | 2914 | Foods | 3.51 |
| NOMURA HOLDINGS, INC. | 8604 | Securities | 3.36 |
| INPEX CORP. | 1605 | Mining | 3.35 |
| MIZUHO FINANCIAL GROUP, INC. | 8411 | Banking | 3.35 |
| SUMITOMO MITSUI FINANCIAL GROUP, INC. | 8316 | Banking | 3.16 |

■ Industrial Categories

| | Weight(%) | | Stocks |
|--------------------------|-----------|--------------------------|--------|
| Automobiles & Auto parts | 10.41 | Chemicals | 5 |
| Banking | 8.55 | Machinery | 5 |
| Marine Transport | 7.76 | Electric Machinery | 4 |
| Steel | 7.48 | Automobiles & Auto parts | 4 |
| Pharmaceuticals | 7.37 | Steel | 3 |
| Trading Companies | 7.29 | Construction | 3 |
| Securities | 5.76 | Trading Companies | 3 |
| Chemicals | 5.50 | Banking | 3 |
| Electric Machinery | 5.26 | Pharmaceuticals | 2 |
| Machinery | 4.96 | Glass & Ceramics | 2 |

■ Vendor Code

| | | (Total Return) | (Net Total Return) |
|-----------|--------------|----------------|--------------------|
| QUICK | S101#HD/NKNJ | S101#HDTR/NKNJ | S101#HDNR/NKNJ |
| Bloomberg | NKHD50 | NKHD50T | NKHD50NT |
| Refinitiv | .NKHD | .NKHT | .NKHN |

■ 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=nk225hdy>

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

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