

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.

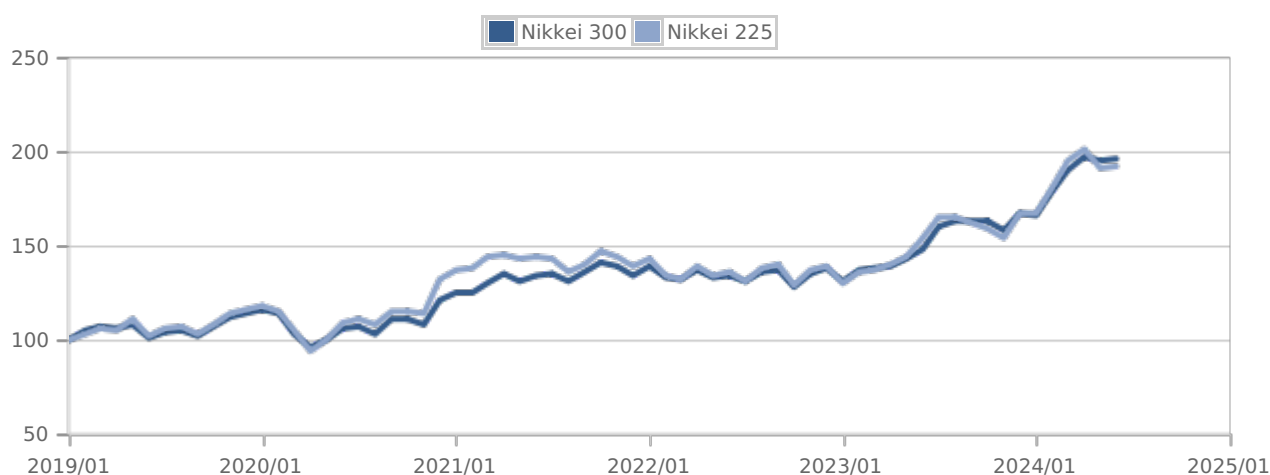
■ (Constituents)

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	18.49
Nikkei 225	18.20	16.01	4.91	-9.37	28.24	15.01

■ Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
	Nikkei 300	32.11	13.59	14.05	13.07	12.41
Nikkei 225	24.61	10.07	13.31	17.08	15.77	16.81

■ Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei 300	2.15	16.54	1.47	8.88
Nikkei 225	1.73	21.55	2.00	9.28

(*) 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	744,752,550
Large-size(Mkt Cap Rank 1-100)	93	Maximum	53,718,752
Medium-size(Mkt Cap Rank 101-500)	180	Minimum	60,713
Small-size(Mkt Cap Rank 501-)	27	Average	2,482,509
		Median	1,001,984

(*) Ranking of TSE listed stocks

■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
TOYOTA MOTOR CORP.	7203	Automobiles & Auto parts	7.30
MITSUBISHI UFJ FINANCIAL GROUP, INC.	8306	Banking	2.78
KEYENCE CORP.	6861	Electric Machinery	2.34
SONY GROUP CORP.	6758	Electric Machinery	2.19
TOKYO ELECTRON LTD.	8035	Electric Machinery	2.16
HITACHI, LTD.	6501	Electric Machinery	2.04
MITSUBISHI CORP.	8058	Trading Companies	1.88
SUMITOMO MITSUI FINANCIAL GROUP, INC.	8316	Banking	1.84
SOFTBANK GROUP CORP.	9984	Communications	1.81
RECRUIT HOLDINGS CO., LTD.	6098	Services	1.78

■ Industrial Categories

	Weight(%)		Stocks
Electric Machinery	16.37	Services	35
Services	8.97	Chemicals	22
Automobiles & Auto parts	8.87	Machinery	22
Trading Companies	7.92	Electric Machinery	19
Banking	7.09	Foods	18
Pharmaceuticals	5.09	Retail	18
Chemicals	5.00	Construction	17
Machinery	4.98	Trading Companies	13
Communications	4.85	Nonferrous Metals	12
Retail	4.58	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.

<<Disclaimer>>

The Nikkei Stock Index 300, 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 Stock Index 300 itself, and the method for calculating the Nikkei Stock Index 300 and the like. All ownership of trademarks and any other intellectual property rights with respect to marks representing "Nikkei Inc.," "Nikkei," and "Nikkei Stock Index 300" belongs to Nikkei. Nikkei is not obliged to continuously publish the Nikkei Stock Index 300, 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 Stock Index 300, 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 Stock Index 300.

<<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 Stock Index 300, 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 Stock Index 300. 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