

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.

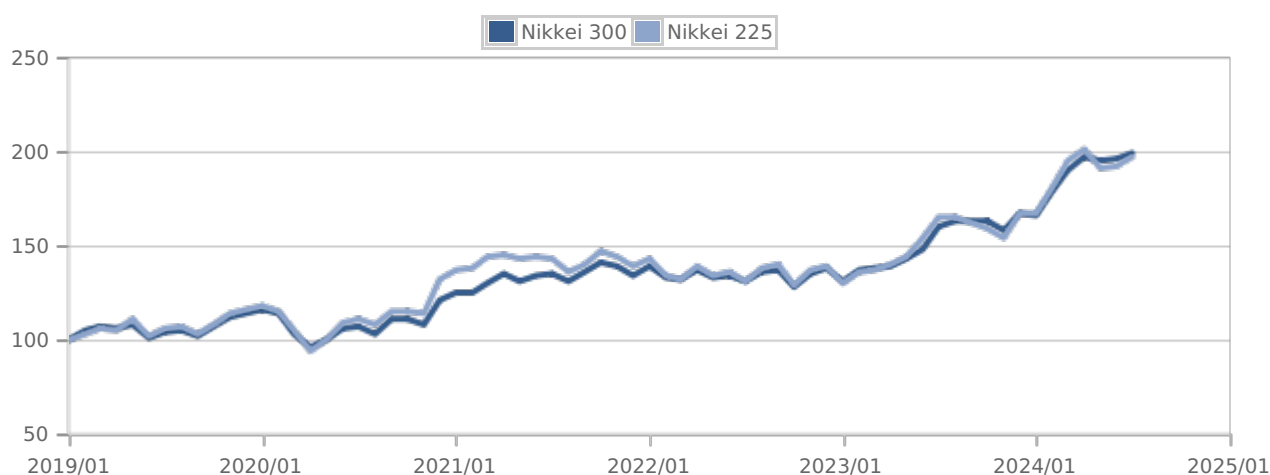
■(Constituents)

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 | 20.14 |
| Nikkei 225 | 18.20 | 16.01 | 4.91 | -9.37 | 28.24 | 18.28 |

■Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|------------|-----------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| Nikkei 300 | 23.95 | 13.77 | 13.77 | 11.54 | 12.41 | 13.93 |
| Nikkei 225 | 19.27 | 11.19 | 13.22 | 16.05 | 15.79 | 16.80 |

■Fundamentals

| | Dividend Yield(%) | PER | PBR | ROE(%) |
|------------|-------------------|-------|------|--------|
| Nikkei 300 | 2.12 | 16.76 | 1.48 | 8.87 |
| Nikkei 225 | 1.68 | 22.13 | 2.05 | 9.26 |

(*) 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 | 754,872,919 |
| Large-size(Mkt Cap Rank 1-100) | 93 | Maximum | 51,965,509 |
| Medium-size(Mkt Cap Rank 101-500) | 181 | Minimum | 63,382 |
| Small-size(Mkt Cap Rank 501-) | 26 | Average | 2,516,243 |
| (*) Ranking of TSE listed stocks | | Median | 997,223 |

■Top 10 Components by weight

| Company | Code | Nikkei Industry Classification | Weight(%) |
|---------------------------------------|------|--------------------------------|-----------|
| TOYOTA MOTOR CORP. | 7203 | Automobiles & Auto parts | 6.97 |
| MITSUBISHI UFJ FINANCIAL GROUP, INC. | 8306 | Banking | 2.86 |
| KEYENCE CORP. | 6861 | Electric Machinery | 2.30 |
| SONY GROUP CORP. | 6758 | Electric Machinery | 2.28 |
| HITACHI, LTD. | 6501 | Electric Machinery | 2.24 |
| TOKYO ELECTRON LTD. | 8035 | Electric Machinery | 2.21 |
| SOFTBANK GROUP CORP. | 9984 | Communications | 2.05 |
| RECRUIT HOLDINGS CO., LTD. | 6098 | Services | 1.90 |
| SUMITOMO MITSUI FINANCIAL GROUP, INC. | 8316 | Banking | 1.89 |
| MITSUBISHI CORP. | 8058 | Trading Companies | 1.76 |

■Industrial Categories

| Weight(%) | | Stocks | |
|--------------------------|-------|---------------------|----|
| Electric Machinery | 16.73 | Services | 35 |
| Services | 9.19 | Chemicals | 22 |
| Automobiles & Auto parts | 8.47 | Machinery | 22 |
| Trading Companies | 7.67 | Electric Machinery | 19 |
| Banking | 7.21 | Foods | 18 |
| Pharmaceuticals | 5.22 | Retail | 18 |
| Chemicals | 5.05 | Construction | 17 |
| Machinery | 5.05 | Trading Companies | 13 |
| Communications | 4.99 | Nonferrous Metals | 12 |
| Retail | 4.49 | 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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