

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.

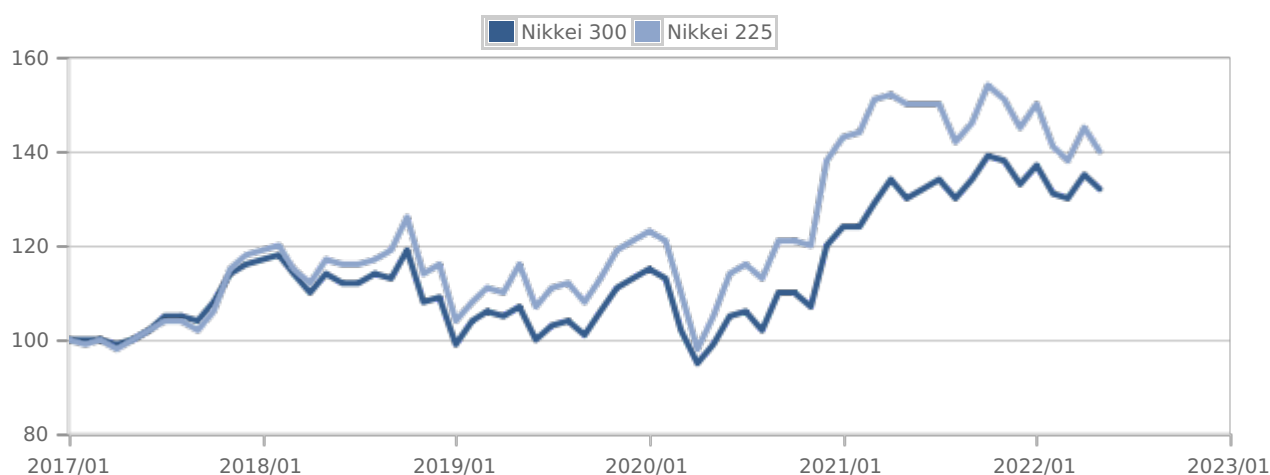
■ (Constituents)

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
	2017	2018	2019	2020	2021	
Nikkei 300	17.55	-15.77	16.20	8.41	10.35	-3.71
Nikkei 225	19.10	-12.08	18.20	16.01	4.91	-6.75

■ Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
	Nikkei 300	1.48	7.24	5.72	10.35	15.05
Nikkei 225	-6.82	6.45	6.94	13.37	17.78	16.53

■ Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei 300	2.31	13.80	1.26	9.18
Nikkei 225	2.00	16.46	1.70	10.32

(*) 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	516,503,953
Large-size(Mkt Cap Rank 1-100)	89	Maximum	36,472,154
Medium-size(Mkt Cap Rank 101-500)	180	Minimum	29,168
Small-size(Mkt Cap Rank 501-)	31	Average	1,721,680
		Median	730,676

(*) Ranking of TSE listed stocks

■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
TOYOTA MOTOR CORP.	7203	Automobiles & Auto parts	7.17
SONY GROUP CORP.	6758	Electric Machinery	2.78
KEYENCE CORP.	6861	Electric Machinery	2.53
MITSUBISHI UFJ FINANCIAL GROUP, INC.	8306	Banking	1.97
KDDI CORP.	9433	Communications	1.96
NIPPON TELEGRAPH & TELEPHONE CORP.	9432	Communications	1.78
SOFTBANK GROUP CORP.	9984	Communications	1.78
TOKYO ELECTRON LTD.	8035	Electric Machinery	1.71
RECRUIT HOLDINGS CO., LTD.	6098	Services	1.61
NINTENDO CO., LTD.	7974	Services	1.53

■ Industrial Categories

	Weight(%)		Stocks
Electric Machinery	16.63	Services	33
Services	11.23	Chemicals	23
Automobiles & Auto parts	8.81	Machinery	22
Communications	6.19	Foods	19
Pharmaceuticals	5.96	Electric Machinery	19
Trading Companies	5.75	Retail	19
Chemicals	5.70	Construction	18
Machinery	5.06	Nonferrous Metals	13
Banking	4.85	Trading Companies	12
Retail	4.41	Other Manufacturing	11

■ 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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