

Nikkei Semiconductor Stock Index

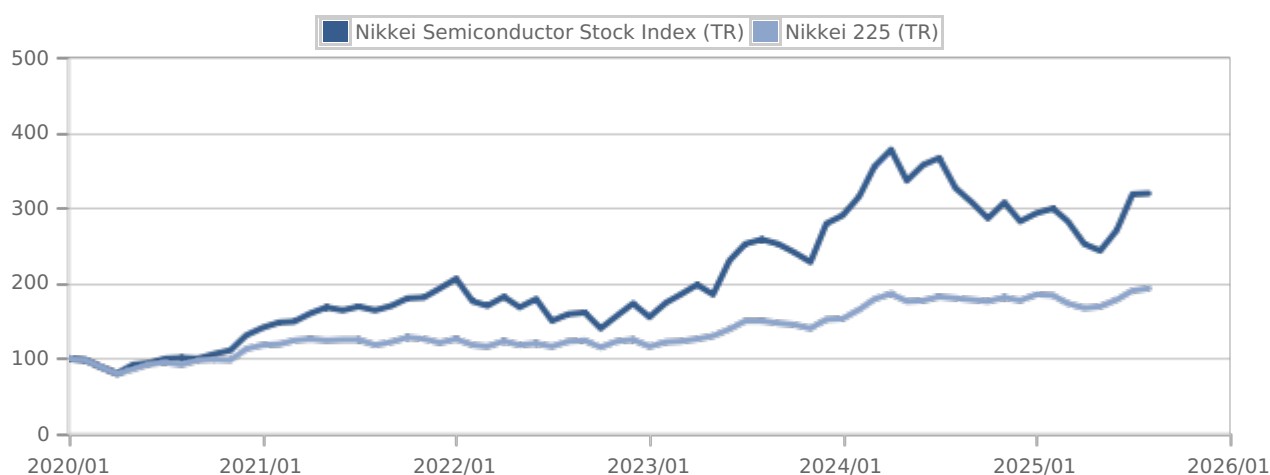
Monthly Factsheet

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	Real time (every 15 seconds)

■Performance



■Annual Return

	Annual Return(%)					
	2020	2021	2022	2023	2024	YTD
Nikkei Semiconductor Stock Index (TR)	41.86	45.28	-24.57	87.06	0.91	8.93
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 Semiconductor Stock Index (TR)	-2.00	26.00	25.86	29.68	33.11	30.12
Nikkei 225 (TR)	7.09	16.20	15.80	13.19	14.96	15.31

■Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei Semiconductor Stock Index	1.58	22.59	3.16	14.03
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	30	Total	77,753,477
Large-size(Mkt Cap Rank 1-100)	7	Maximum	22,643,603
Medium-size(Mkt Cap Rank 101-500)	16	Minimum	82,916
Small-size(Mkt Cap Rank 501-)	7	Average	2,591,783
(*) Ranking of TSE listed stocks		Median	416,972

■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
TOKYO ELECTRON LTD.	8035	Electric Machinery	16.96
ADVANTEST CORP.	6857	Electric Machinery	16.42
DISCO CORP.	6146	Precision Instruments	13.48
RENESAS ELECTRONICS CORP.	6723	Electric Machinery	9.53
SONY GROUP CORP.	6758	Electric Machinery	6.54
HOYA CORP.	7741	Precision Instruments	4.48
LASERTEC CORP.	6920	Electric Machinery	4.00
SHIN-ETSU CHEMICAL CO., LTD.	4063	Chemicals	3.70
SCREEN HOLDINGS CO., LTD.	7735	Electric Machinery	3.32
KOKUSAI ELECTRIC CORP.	6525	Electric Machinery	2.20

■ Industrial Categories

Weight(%)		Stocks	
Electric Machinery	64.31	Electric Machinery	12
Precision Instruments	19.06	Chemicals	9
Chemicals	12.43	Precision Instruments	3
Trading Companies	1.67	Trading Companies	3
Machinery	1.38	Machinery	2
Nonferrous Metals	1.14	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.

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