

Nikkei Semiconductor Stock Index

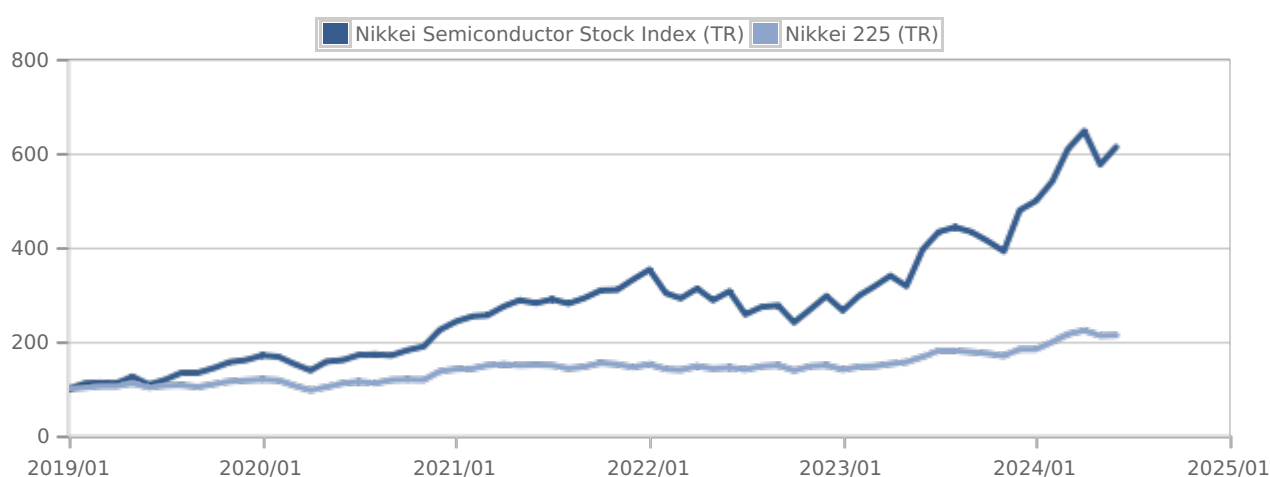
Monthly Factsheet

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	End-of-day basis

■Performance



■Annual Return

	Annual Return(%)					YTD
	2019	2020	2021	2022	2023	
Nikkei Semiconductor Stock Index (TR)	71.62	41.86	45.28	-24.57	87.06	23.02
Nikkei 225 (TR)	20.72	18.26	6.66	-7.34	30.96	15.87

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei Semiconductor Stock Index (TR)	55.02	29.50	41.20	31.22	32.29	28.77
Nikkei 225 (TR)	26.92	12.32	15.57	17.01	15.78	16.72

■Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei Semiconductor Stock Index	1.08	28.86	3.86	13.39
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	29	Total	79,687,739
Large-size(Mkt Cap Rank 1-100)	8	Maximum	16,100,950
Medium-size(Mkt Cap Rank 101-500)	13	Minimum	126,465
Small-size(Mkt Cap Rank 501-)	8	Average	2,747,853
(*) Ranking of TSE listed stocks		Median	523,980

■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
TOKYO ELECTRON LTD.	8035	Electric Machinery	16.88
DISCO CORP.	6146	Precision Instruments	15.99
RENESAS ELECTRONICS CORP.	6723	Electric Machinery	13.80
ADVANTEST CORP.	6857	Electric Machinery	9.77
LASERTEC CORP.	6920	Electric Machinery	9.16
HOYA CORP.	7741	Precision Instruments	4.40
SHIN-ETSU CHEMICAL CO., LTD.	4063	Chemicals	4.33
SCREEN HOLDINGS CO., LTD.	7735	Electric Machinery	3.66
SONY GROUP CORP.	6758	Electric Machinery	3.43
ROHM CO., LTD.	6963	Electric Machinery	2.00

■ Industrial Categories

	Weight(%)		Stocks
Electric Machinery	62.63	Electric Machinery	11
Precision Instruments	21.51	Chemicals	9
Chemicals	10.21	Precision Instruments	3
Machinery	2.00	Trading Companies	3
Nonferrous Metals	1.98	Machinery	2
Trading Companies	1.67	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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