

# Nikkei Semiconductor Stock Index

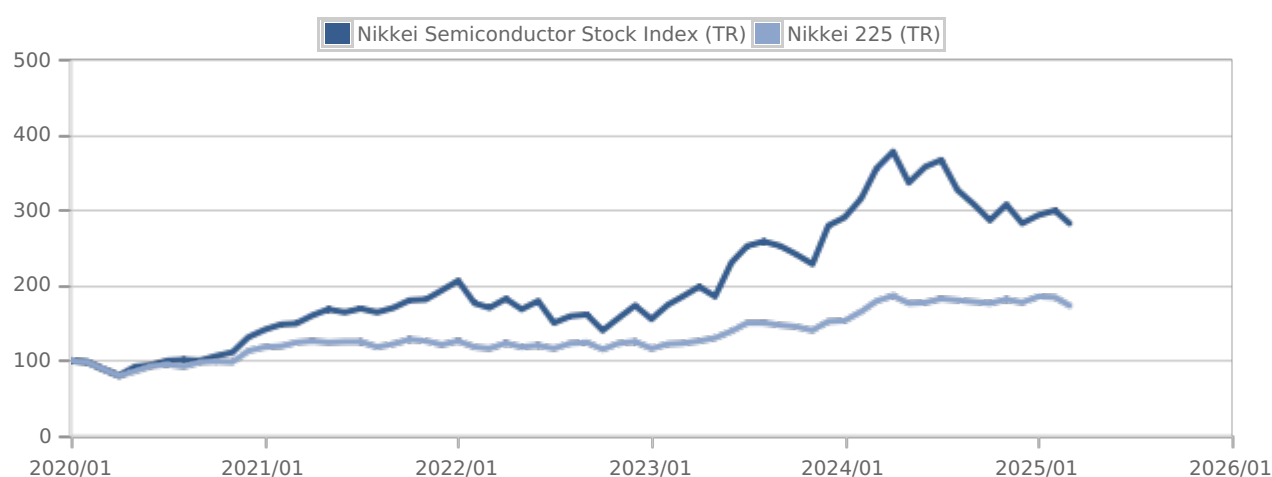
## Monthly Factsheet

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
	2020	2021	2022	2023	2024	
Nikkei Semiconductor Stock Index (TR)	41.86	45.28	-24.57	87.06	0.91	-3.61
Nikkei 225 (TR)	18.26	6.66	-7.34	30.96	21.33	-6.80

### ■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
	Nikkei Semiconductor Stock Index (TR)	-20.42	18.35	25.96	24.24	32.94
Nikkei 225 (TR)	-3.44	14.18	14.11	11.56	15.07	16.25

### ■Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei Semiconductor Stock Index	1.63	19.90	2.71	13.66
Nikkei 225	1.99	19.13	1.82	9.51

(\*) 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	72,254,193
Large-size(Mkt Cap Rank 1-100)	7	Maximum	22,994,142
Medium-size(Mkt Cap Rank 101-500)	16	Minimum	99,023
Small-size(Mkt Cap Rank 501-)	7	Average	2,408,473
(*) Ranking of TSE listed stocks		Median	378,228

## ■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
TOKYO ELECTRON LTD.	8035	Electric Machinery	15.37
ADVANTEST CORP.	6857	Electric Machinery	14.42
RENESAS ELECTRONICS CORP.	6723	Electric Machinery	14.09
DISCO CORP.	6146	Precision Instruments	12.45
SONY GROUP CORP.	6758	Electric Machinery	7.44
HOYA CORP.	7741	Precision Instruments	4.57
SHIN-ETSU CHEMICAL CO., LTD.	4063	Chemicals	4.23
LASERTEC CORP.	6920	Electric Machinery	3.85
SCREEN HOLDINGS CO., LTD.	7735	Electric Machinery	3.31
KOKUSAI ELECTRIC CORP.	6525	Electric Machinery	2.20

## ■ Industrial Categories

	Weight(%)		Stocks
Electric Machinery	65.30	Electric Machinery	12
Precision Instruments	18.07	Chemicals	9
Chemicals	12.41	Precision Instruments	3
Trading Companies	1.77	Trading Companies	3
Machinery	1.23	Machinery	2
Nonferrous Metals	1.22	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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