

Nikkei Stock Average Monthly Factsheet

The Nikkei Stock Average, the Nikkei 225 is used around the globe as the premier index of Japanese stocks. More than 70 years have passed since the commencement of its calculation, which represents the history of Japanese economy after the World War II. Because of the prominent nature of the index, many financial products linked to the Nikkei 225 have been created and are traded worldwide while the index has been sufficiently used as the indicator of the movement of Japanese stock markets. The Nikkei 225 is a price-weighted equity index, which consists of 225 stocks in the 1st section of the Tokyo Stock Exchange.

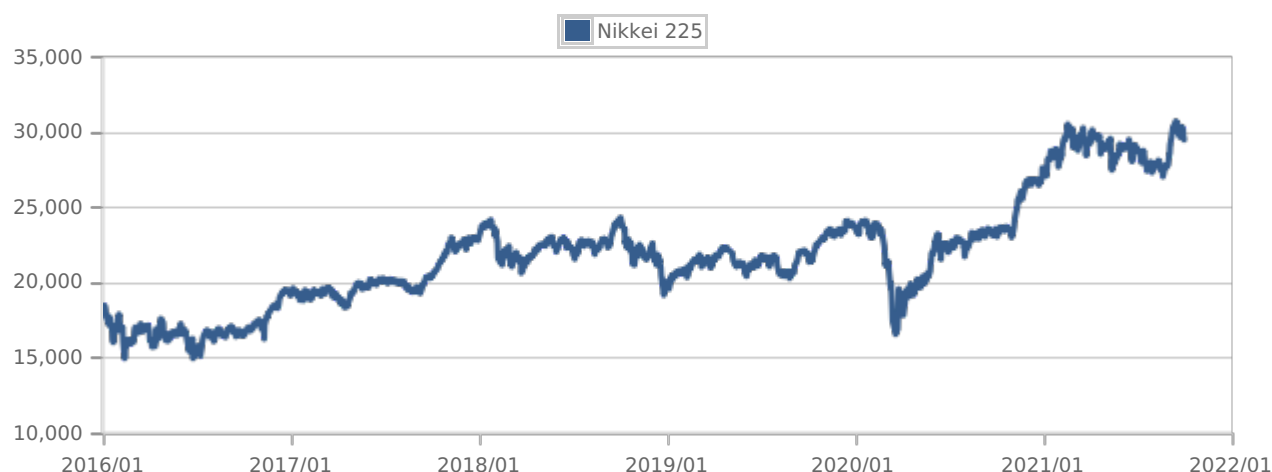
■(Constituents)

The Nikkei 225 is comprised of 225 stocks selected from domestic common stocks in the 1st section of the Tokyo Stock Exchange, excluding ETFs, REITs, preferred equity contribution securities, tracking stocks (on subsidiary dividend) etc other than common stocks.

■(info)

Review	Annually (October)
Stocks	225
Calculated from	September 7, 1950 (calculated retroactively back to May 16, 1949)
Calculation frequency	Real time (every 5 seconds)

■Performance



■Annual Return

	Annual Return(%)					YTD
	2016	2017	2018	2019	2020	
Nikkei 225	0.42	19.10	-12.08	18.20	16.01	7.32

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
	Nikkei 225	27.03	6.88	12.36	17.24	19.04

■Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei 225	1.64	15.67	1.95	12.44

(*) 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	225	Total	449,426,979
Large-size(Mkt Cap Rank 1-100)	78	Maximum	32,629,975
Medium-size(Mkt Cap Rank 101-500)	126	Minimum	22,870
Small-size(Mkt Cap Rank 501-)	21	Average	1,997,453
		Median	968,436

(*) Ranking of TSE listed stocks

■ Top 10 Components by weight

Company	Code	Sector	Weight(%)
FAST RETAILING CO., LTD.	9983	Consumer Goods	10.08
TOKYO ELECTRON LTD.	8035	Technology	6.07
SOFTBANK GROUP CORP.	9984	Technology	4.75
FANUC CORP.	6954	Technology	3.00
DAIKIN INDUSTRIES, LTD.	6367	Capital Goods/Others	2.99
KDDI CORP.	9433	Technology	2.71
TERUMO CORP.	4543	Technology	2.58
RECRUIT HOLDINGS CO., LTD.	6098	Consumer Goods	2.51
ADVANTEST CORP.	6857	Technology	2.45
M3, INC.	2413	Consumer Goods	2.35

■ Sector Weight

	Weight(%)		Stocks
Technology	47.98	Technology	58
Consumer Goods	24.56	Materials	58
Materials	13.24	Capital Goods/Others	35
Capital Goods/Others	10.00	Consumer Goods	33
Transportation and Utilities	2.17	Financials	21
Financials	2.05	Transportation and Utilities	20

■ Vendor Code

		(Total Return)	(Net Total Return)
QUICK	101	S101#TR/NKNJ	S101#NR/NKNJ
Bloomberg	NKY	NKYTR	NKYNTR
Refinitiv	.N225	.N225TR	.N225NTR

■ 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=nk225>

(*) The data on the Monthly Factsheet are as of the end of the previous month.

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