

Nikkei 225 Total Return Index

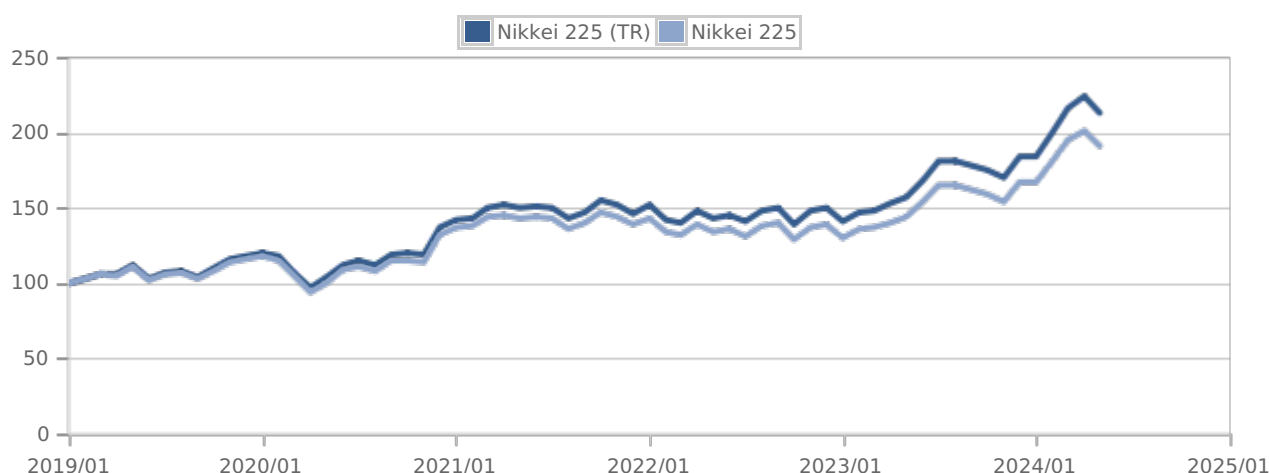
Monthly Factsheet

The Nikkei 225 Total Return Index measures the performance of the Nikkei 225 that includes both movements in the index level and reinvestment of dividend incomes from its component stocks.

(info)

Underlying index	Nikkei 225
Calculated from	December 3, 2012 (calculated retroactively back to December 28, 1979)
Calculation base date	December 28, 1979 = 6569.47 points
Calculation frequency	End-of-day basis

Performance



Annual Return

	Annual Return(%)					
	2019	2020	2021	2022	2023	YTD
Nikkei 225 (TR)	20.72	18.26	6.66	-7.34	30.96	15.63
Nikkei 225	18.20	16.01	4.91	-9.37	28.24	14.77

Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 (TR)	35.57	12.30	13.75	17.54	15.78	17.17
Nikkei 225	33.09	10.05	11.53	17.67	15.77	17.24

Vendor Code

	(Total Return)	(Net Total Return)
QUICK	S101#TR/NKNJ	S101#NR/NKNJ
Bloomberg	NKYTR	NKYNTR
Refinitiv	.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=nk225tr>

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

<<Disclaimer>>

The Nikkei 225 Total Return Index, which is calculated by a method independently developed by Nikkei Inc. (hereinafter "Nikkei"), is a copyrightable work. Nikkei owns the copyright and any other intellectual property rights in the Nikkei 225 Total Return Index itself, and the method for calculating the Nikkei 225 Total Return Index and the like. All ownership of trademarks and any other intellectual property rights with respect to marks representing "Nikkei Inc.," "Nikkei," and "Nikkei 225 Total Return Index" belongs to Nikkei. Nikkei is not obliged to continuously publish the Nikkei 225 Total Return Index, nor is it liable for any error or delay in, or discontinuation of the publication thereof. Nikkei owns the right to change the content of the Nikkei 225 Total Return Index, such as the calculation method thereof, and the right to suspend the publication thereof. Nikkei does not give any warranty, nor is it responsible for any and all financial instruments and the like, which are based on, or otherwise refer to, the Nikkei 225 Total Return Index.

<<Regarding this material>>

This material is a copyrightable work of Nikkei. It is prohibited to copy, reproduce, reprint, or circulate all or part of this material in any form without Nikkei's permission. This material was prepared for in-depth understanding of the Nikkei 225 Total Return Index, but is not for the purpose of soliciting any sale or purchase of financial instruments and the like, which are based on, or otherwise refer to, the Nikkei 225 Total Return Index. This material was prepared based on various types of information and data, which were deemed reliable as of the time of the preparation of this material. However, Nikkei is not liable for its accuracy, appropriateness, completeness, and the like. In addition, Nikkei assumes no liability for any costs or damages accrued from using information contained in this material. It is not guaranteed that this material will always be kept updated, and this material may change without any prior notice. Methods or the like different from this material may apply to the operation of indices subject to this material. In any event, the latest information disclosed by Nikkei prevails.

<<Contact>>

Nikkei
Index Business Office
index@nex.nikkei.co.jp