## Add new content "Volatility Chart" for Nikkei 225

Nikkei Inc. has added new content "Volatility Chart" for the Nikkei225 on the top of the index website, "Nikkei Indexes".

The "Volatility Chart" describes 1-month and 3-month historical charts of the following 3 major volatility indicators on the Nikkei 225.

- The volatility calculated from daily returns for the past 20 days, "Historical Volatility (HV)"

- The volatility indicating the expected degree of fluctuation of the Nikkei 225 in a month ahead, "Nikkei Stock Average Volatility Index (VI)"

- The volatility compiled from 1 minute intra-day returns in a day, "Realized Volatility (RV)"

The "Volatility Chart" is available from a link on the top page of the website viewed as follows. The chart is also accessible from the "Related Information" on the right side of <u>the index page for the Nikkei Stock Average</u> (Nikkei 225).



Please note that the "Winning rate of the day" which had been displayed on the same place, is continued to be available in the "<u>Archives</u>" menu.

Index Business Office, Nikkei Inc. indexes.nikkei.co.jp