

Nikkei 225 Covered Call Index

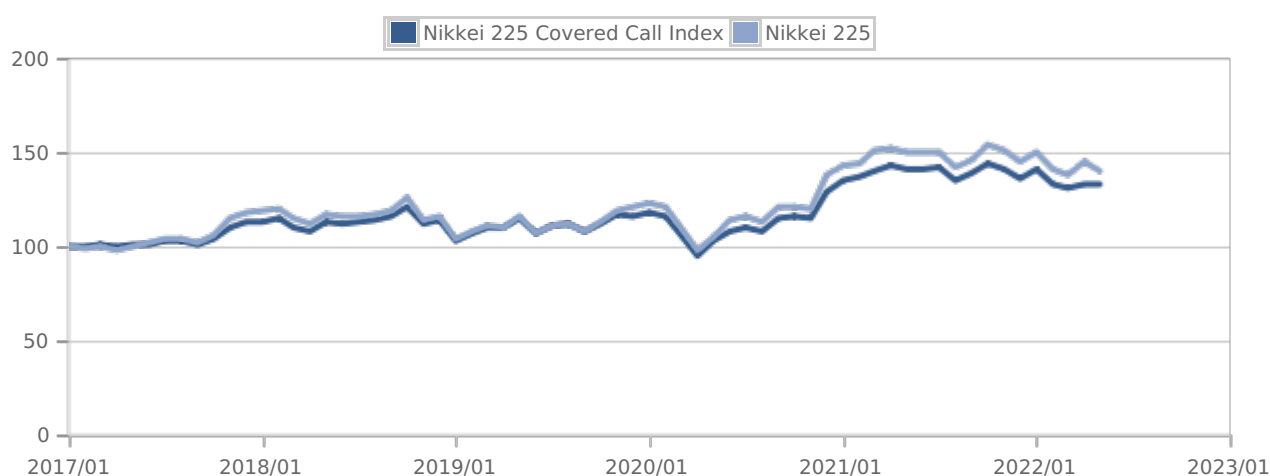
Monthly Factsheet

The Nikkei 225 Covered Call Index is designed to indicate the performance of "Covered Call strategy" on the Nikkei Stock Average (Nikkei 225). The index is one of the indexes which consists of the "Nikkei Stock Average Strategy Index Series" and is an index that would satisfy investors' needs to make their performances better in case that the stock market fluctuates in narrowed range.

(info)

Underlying index	Nikkei 225
Calculated from	June 6, 2011 (calculated retroactively back to December 28, 2001)
Calculation base date	December 28, 2001 = 10,000 points
Calculation frequency	End-of-day basis

Performance



Annual Return

	Annual Return(%)					
	2017	2018	2019	2020	2021	YTD
Nikkei 225 Covered Call Index	13.76	-9.38	15.24	13.73	4.98	-5.75
Nikkei 225	19.10	-12.08	18.20	16.01	4.91	-6.75

Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 Covered Call Index	-5.72	4.99	5.58	11.10	16.02	14.81
Nikkei 225	-6.82	6.45	6.94	13.37	17.78	16.53

Vendor Code

QUICK	S101#CC/NKNJ
Bloomberg	NKYCC
Refinitiv	.N225CC

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=nk225cc>

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

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