

# Nikkei 225 Covered Call ATM Index

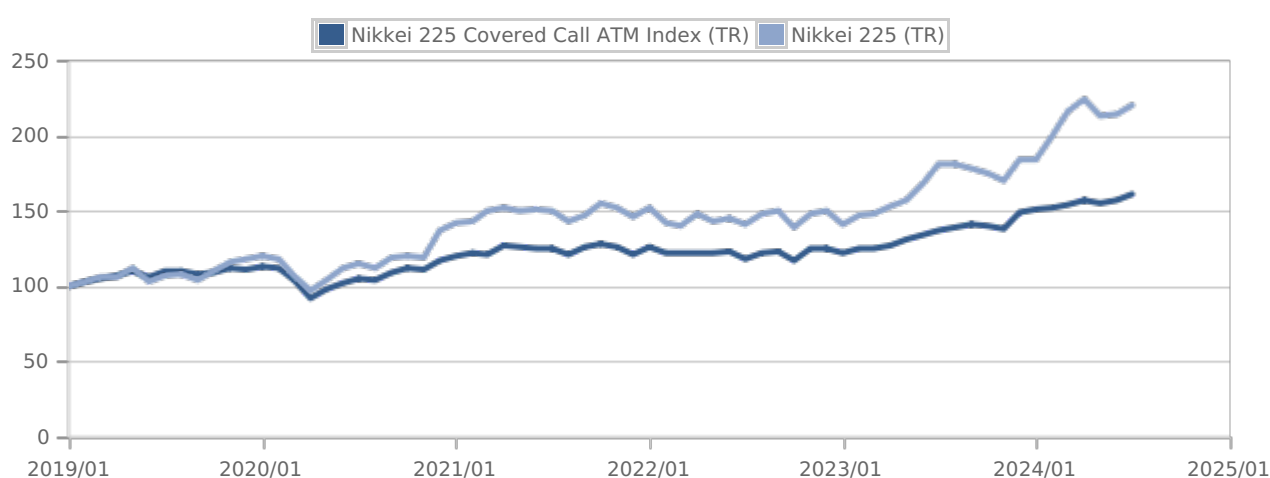
## Monthly Factsheet

The Nikkei 225 Covered Call ATM 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       | May 16, 2022 (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(%) |       |      |       |       | YTD   |
|--|------------------|-------|------|-------|-------|-------|
|  | 2019             | 2020  | 2021 | 2022  | 2023  |       |
| Nikkei 225 Covered Call ATM Index (TR) | 13.67            | 5.71  | 5.38 | -3.57 | 24.02 | 6.92  |
| Nikkei 225 (TR)                        | 20.72            | 18.26 | 6.66 | -7.34 | 30.96 | 19.34 |

### Risk Return

|  | Annualized Returns(%) |        |        | Annualized Standard Deviation(%) |        |        |
|--|-----------------------|--------|--------|----------------------------------|--------|--------|
|  | 1year                 | 3years | 5years | 1year                            | 3years | 5years |
| Nikkei 225 Covered Call ATM Index (TR) | 18.10                 | 8.77   | 7.92   | 8.47                             | 9.76   | 11.25  |
| Nikkei 225 (TR)                        | 21.48                 | 13.46  | 15.45  | 15.98                            | 15.80  | 16.71  |

### 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=nk225cca>

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

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