

Nikkei 225 Risk Control Index

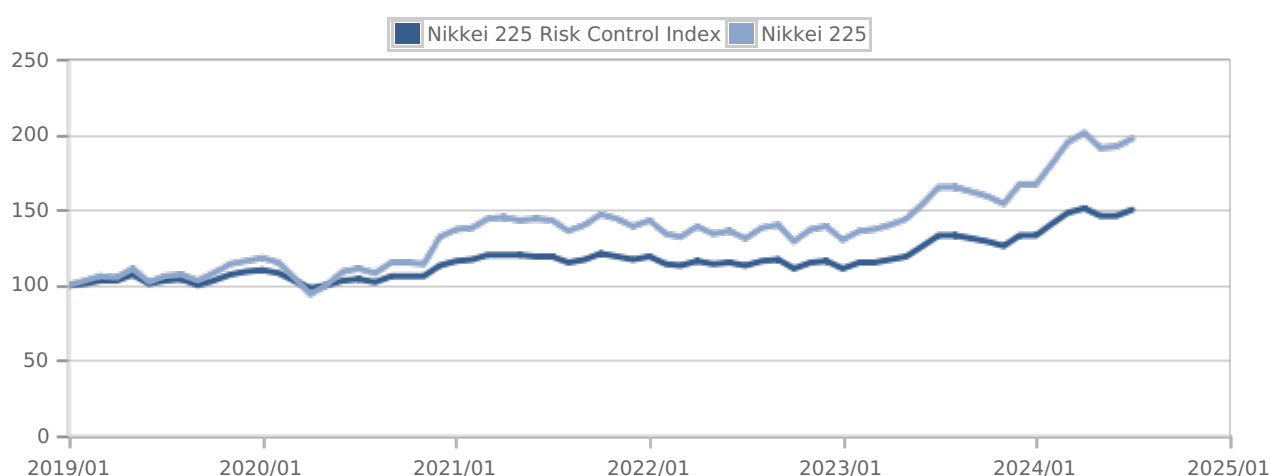
Monthly Factsheet

The Nikkei 225 Risk Control Index is an index that controls the level of fluctuation i.e. volatility of the Nikkei 225 by making the volatility lower than the Nikkei 225's volatility itself and keeping the level within the targeted level. The index is one of the indexes which consists of the "Nikkei Stock Average Strategy Index Series" and is calculated for market participants who want to stabilize the volatility of their investment than the volatility of the Nikkei 225.

(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(%)					
	2019	2020	2021	2022	2023	YTD
Nikkei 225 Risk Control Index	10.91	4.82	2.67	-6.56	19.39	12.66
Nikkei 225	18.20	16.01	4.91	-9.37	28.24	18.28

Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 Risk Control Index	12.41	7.88	7.73	11.12	10.57	10.07
Nikkei 225	19.27	11.19	13.22	16.05	15.79	16.80

Vendor Code

QUICK	S101#RC/NKNJ
Bloomberg	NKYRC
Refinitiv	.N225RC

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=nk225rc>

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

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<<Contact>>

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