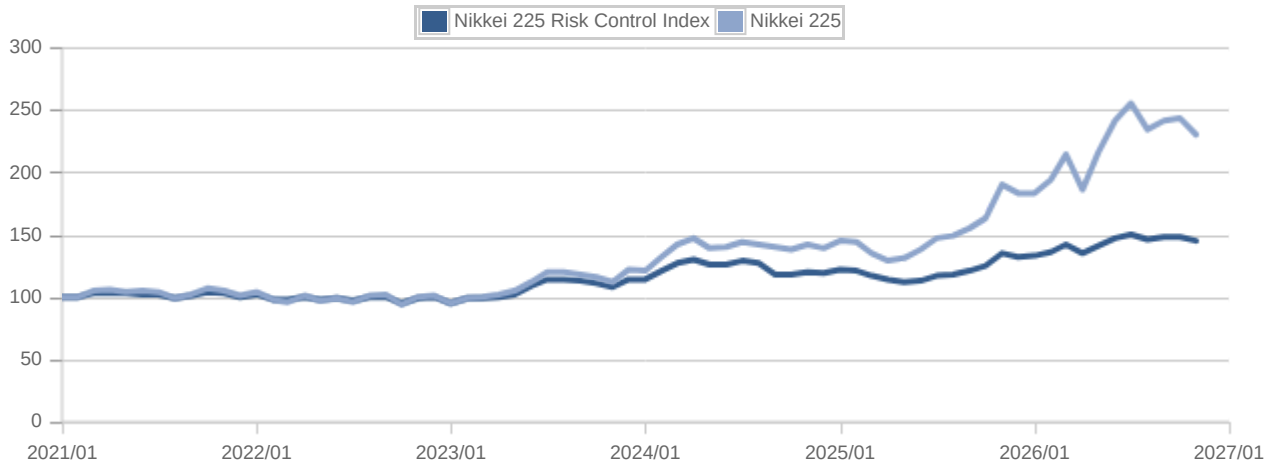
# Nikkei 225 Risk Control Index
# Monthly Factsheet

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 |

## ■Perfomance




## ■Annual Return

| | Annual Return(%) | | | | | |
|---|---|---|---|---|---|---|
| | 2021 | 2022 | 2023 | 2024 | 2025 | YTD |
| Nikkei 225 Risk Control Index | 2.67 | -6.56 | 19.39 | 6.87 | 8.71 | 9.23 |
| Nikkei 225 | 4.91 | -9.37 | 28.24 | 19.22 | 26.18 | 25.73 |

## ■Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|---|---|---|---|---|---|---|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| Nikkei 225 Risk Control Index | 7.49 | 10.24 | 7.09 | 10.32 | 11.32 | 10.83 |
| Nikkei 225 | 20.76 | 27.05 | 16.98 | 30.00 | 22.16 | 19.81 |

## ■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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