

Nikkei 225 Total Return Index

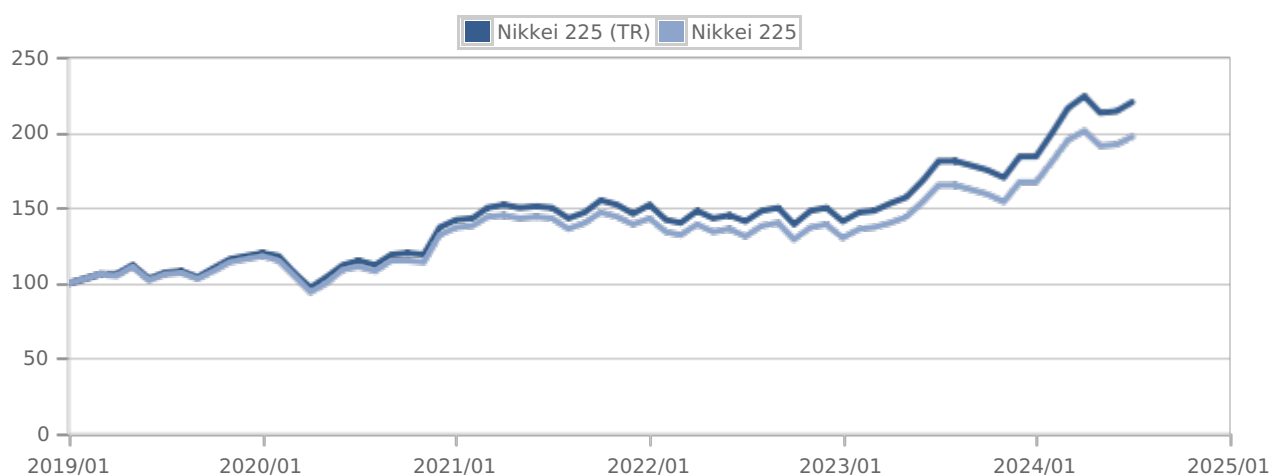
Monthly Factsheet

The Nikkei 225 Total Return Index measures the performance of the Nikkei 225 that includes both movements in the index level and reinvestment of dividend incomes from its component stocks.

(info)

Underlying index	Nikkei 225
Calculated from	December 3, 2012 (calculated retroactively back to December 28, 1979)
Calculation base date	December 28, 1979 = 6569.47 points
Calculation frequency	End-of-day basis

Performance



Annual Return

	Annual Return(%)					YTD
	2019	2020	2021	2022	2023	
Nikkei 225 (TR)	20.72	18.26	6.66	-7.34	30.96	19.34
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 (TR)	21.48	13.46	15.45	15.98	15.80	16.71
Nikkei 225	19.27	11.19	13.22	16.05	15.79	16.80

Vendor Code

	(Total Return)	(Net Total Return)
QUICK	S101#TR/NKNJ	S101#NR/NKNJ
Bloomberg	NKYTR	NKYNTR
Refinitiv	.N225TR	.N225NTR

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=nk225tr>

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

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