

Nikkei 225 USD Hedged Index

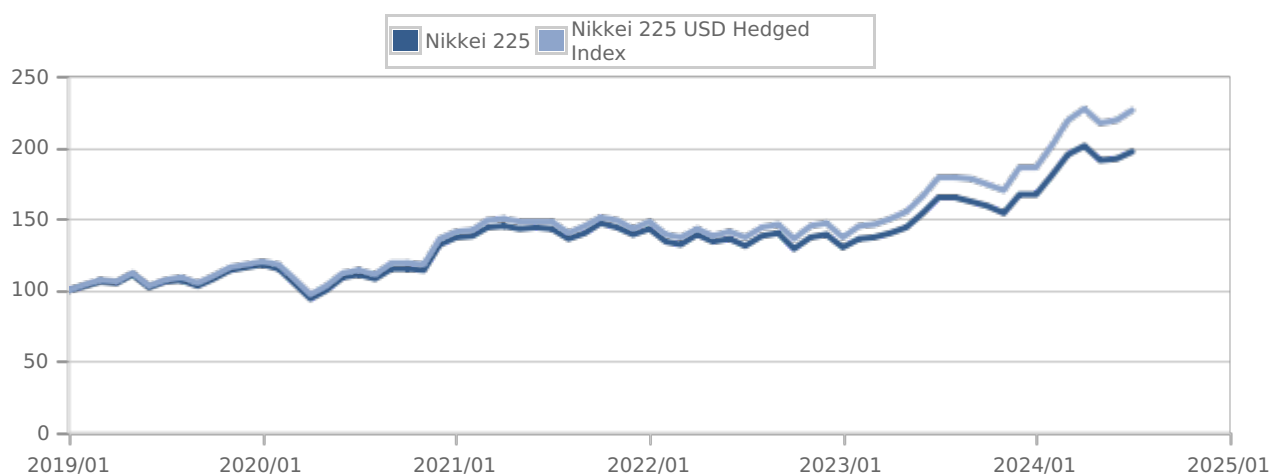
Monthly Factsheet

The Nikkei 225 USD Hedged Index is one of the indexes which consists of the “Nikkei 225 Currency Hedged Indexes” and the index measures the return of the Nikkei 225 achieved by fully hedging its currency risk for investors outside Japan i.e. non-Yen, USD-based investors. This index represents the mixed positions of the Nikkei 225 investment in other currencies than JPY, and the relevant currency hedged transactions. The Nikkei 225 Total Return USD Hedged Index which is based on the Nikkei 225 Total Return Index is also calculated and published. Both indexes are calculated by using a monthly hedging method.

■ (info)

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|-----------------------|---|
| Underlying index | Nikkei 225, Nikkei 225 (TR) |
| Calculated from | December 8, 2014 (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 | 18.20 | 16.01 | 4.91 | -9.37 | 28.24 | 18.28 |
| USD Hedged Index | 20.94 | 17.12 | 4.99 | -7.30 | 35.52 | 21.14 |
| EUR Hedged Index | 17.35 | 14.93 | 4.15 | -9.31 | 32.36 | 20.43 |
| Nikkei 225 (TR) | 20.72 | 18.26 | 6.66 | -7.34 | 30.96 | 19.34 |
| USD Hedged Index | 23.51 | 19.38 | 6.71 | -5.31 | 38.38 | 22.20 |
| EUR Hedged Index | 19.87 | 17.17 | 5.89 | -7.32 | 35.15 | 21.49 |

■ Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|------------------|-----------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| Nikkei 225 | 19.27 | 11.19 | 13.22 | 16.05 | 15.79 | 16.80 |
| USD Hedged Index | 26.29 | 15.03 | 16.04 | 15.80 | 15.79 | 16.77 |
| EUR Hedged Index | 24.06 | 12.91 | 13.90 | 15.80 | 15.81 | 16.73 |
| Nikkei 225 (TR) | 21.48 | 13.46 | 15.45 | 15.98 | 15.80 | 16.71 |
| USD Hedged Index | 28.59 | 17.33 | 18.29 | 15.72 | 15.80 | 16.68 |
| EUR Hedged Index | 26.35 | 15.17 | 16.14 | 15.72 | 15.81 | 16.64 |

Vendor Code

| | QUICK | Bloomberg | Refinitiv |
|--|----------------|-----------|-----------|
| Nikkei 225 USD Hedged Index | S101#DH/NKNJ | NKYCH2U | .N225CH2U |
| Nikkei 225 EUR Hedged Index | S101#EH/NKNJ | NKYCH2E | .N225CH2E |
| Nikkei 225 Total Return USD Hedged Index | S101#TRDH/NKNJ | NKYCHTU | .N225CHTU |
| Nikkei 225 Total Return EUR Hedged Index | S101#TREH/NKNJ | NKYCHTE | .N225CHTE |

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?id=nk225usd>

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

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