

# Nikkei 500 Stock Average

## Monthly Factsheet

The Nikkei 500 Stock Average (Nikkei 500 Average) is a price-weighted stock index adjusted by the divisor, same as the Nikkei 225. The Nikkei Stock Average by Industry based on the 36 Nikkei industrial classifications are calculated concurrently as the sub indexes of the Nikkei 500 Average.

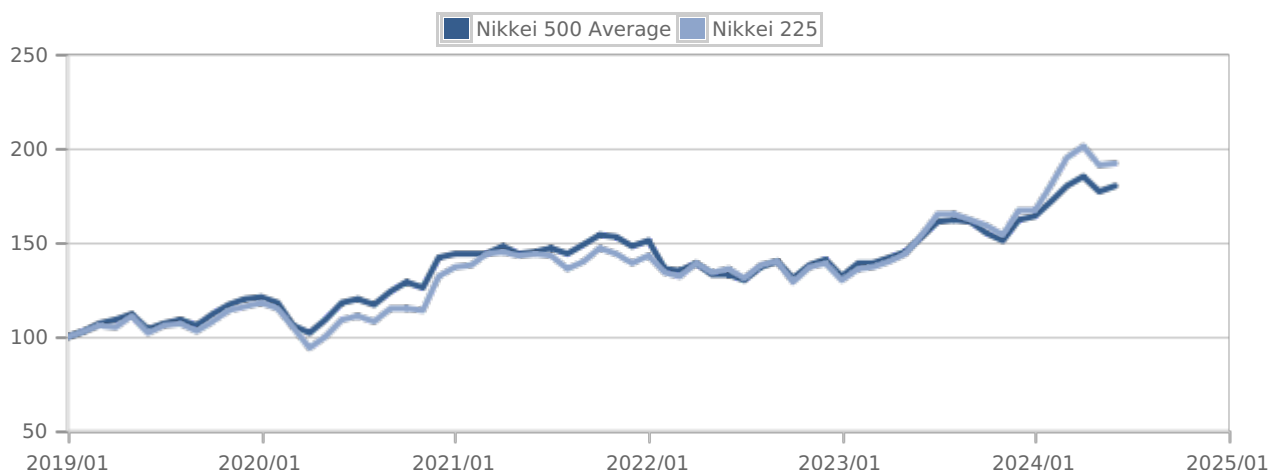
### ■ (Constituents)

The Nikkei 500 Average is comprised of 500 stocks selected from domestic common stocks in the Prime Market of the Tokyo Stock Exchange.

### ■ (info)

Review	Annually (April)
Stocks	500
Weight	Price weighted
Calculated from	January 4, 1982 (calculated retroactively back to January 4, 1972)
Calculation base date	January 4, 1972 = 1,000 points
Calculation frequency	Real time (every 1 minute)

### ■ Performance



### ■ Annual Return

	Annual Return(%)					YTD
	2019	2020	2021	2022	2023	
Nikkei 500 Average	21.42	19.41	4.63	-12.46	23.50	9.77
Nikkei 225	18.20	16.01	4.91	-9.37	28.24	15.01

### ■ Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 500 Average	17.64	7.47	11.56	13.11	13.71	14.61
Nikkei 225	24.61	10.07	13.31	17.08	15.77	16.81

### ■ Vendor Code

QUICK	102
Bloomberg	NKY500
Refinitiv	.N500

### ■ 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=nk500av>

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

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