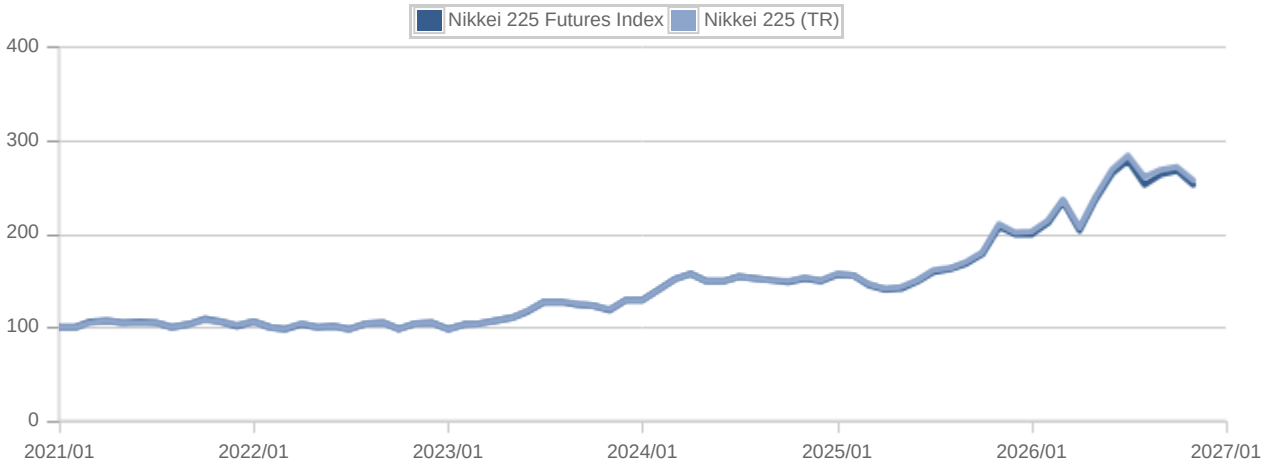
Nikkei 225 Futures Index
Monthly Factsheet

The Nikkei 225 Futures Index is designed to track the returns of the nearest contract month of the Nikkei 225 Futures (Large Contracts) listed on the Osaka Exchange.

■(info)

Constituents	Nikkei 225 Futures (OSE)
Calculated from	July 8, 2024 (calculated retroactively back to December 28, 2001)
Calculation base date	December 28, 2001 ＝ 10,000 points
Calculation frequency	Real time (every 5 seconds)

■Perfomance



■Annual Return

	Annual Return(%)					
	2021	2022	2023	2024	2025	YTD
Nikkei 225 Futures Index	6.87	-7.84	31.19	21.17	27.74	26.27
Nikkei 225 (TR)	6.66	-7.34	30.96	21.33	28.65	27.62

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 Futures Index	21.48	28.51	18.89	30.45	22.43	20.10
Nikkei 225 (TR)	22.73	29.34	19.26	29.68	21.97	19.65

■Vendor Code

	QUICK	Bloomberg	Refinitiv
Nikkei 225 Futures Index	N574/O	NKYF	.JNIIND
Nikkei 225 Futures Leveraged Index	N575/O	NKYFLEV	.JNILEV
Nikkei 225 Futures Inverse Index	N576/O	NKYFINV	.JNIINV
Nikkei 225 Futures Double Inverse Index	N577/O	NKYFDIN	.JNIINV2

■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=nk225f

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

<<Disclaimer>>
The Nikkei 225 Futures Index, which is calculated by a method independently developed by Nikkei Inc. (hereinafter "Nikkei"), is acopyrightable work. Nikkei owns the copyright and any other intellectual property rights in the Nikkei 225 Futures Index itself, and the method for calculating the Nikkei 225 Futures Index and the like. All ownership of trademarks and any other intellectual property rights with respect to marks representing "Nikkei Inc.," "Nikkei," and "Nikkei 225 Futures Index" belongs to Nikkei. Nikkei is not obliged to continuously publish the Nikkei 225 Futures Index, nor is it liable for any error or delay in, or discontinuation ofthe publication thereof. Nikkei owns the right to change the content of the Nikkei 225 Futures Index, such as the calculation method thereof, and the right to suspend the publication thereof. Nikkei does not give any warranty, nor is it responsible for any and all financial instruments and the like, which are based on, or otherwise refer to, the Nikkei 225 Futures Index.
<<Regarding this material>>
This material is a copyrightable work of Nikkei. It is prohibited to copy, reproduce, reprint, or circulate all orpart of this material in any form without Nikkei's permission. This material was prepared for in-depth understanding of the Nikkei 225 Futures Index, but is not for the purpose of soliciting any sale or purchase of financial instruments and the like, which are based on, or otherwise refer to, the Nikkei 225 Futures Index. This material was prepared based on various types of information and data, which were deemed reliable as of the time of the preparation of this material. However, Nikkei is not liable for its accuracy, appropriateness, completeness, and the like. In addition, Nikkei assumes no liability for any costs or damages accrued from using information contained in this material. It is not guaranteed that this material will always be kept updated, and this material may change without any prior notice. Methods or the like different from this material may apply to the operation ofindices subject to this material. In any event, the latest information disclosed by Nikkei prevails.

<<Contact>>
Nikkei
Index Business Office
index@nex.nikkei.co.jp