

Nikkei 225 Futures Index

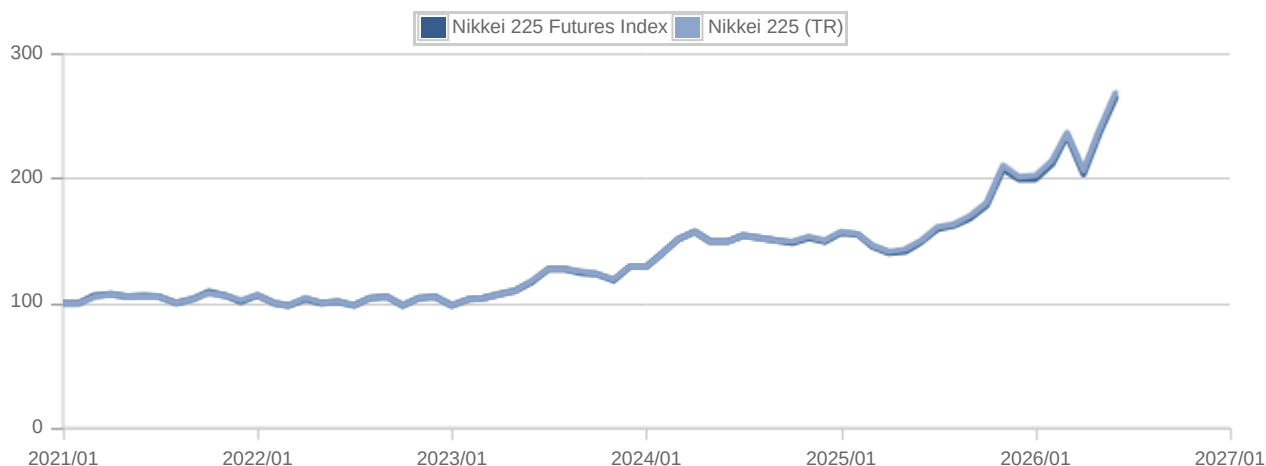
Monthly Factsheet

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) |

■Performance



■Annual Return

| | Annual Return(%) | | | | | YTD |
|--------------------------|------------------|-------|-------|-------|-------|-------|
| | 2021 | 2022 | 2023 | 2024 | 2025 | |
| Nikkei 225 Futures Index | 6.87 | -7.84 | 31.19 | 21.17 | 27.74 | 32.15 |
| Nikkei 225 (TR) | 6.66 | -7.34 | 30.96 | 21.33 | 28.65 | 32.74 |

■Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|-----------------|--------------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| | Nikkei 225 Futures Index | 76.72 | 30.85 | 20.00 | 29.32 | 21.61 |
| Nikkei 225 (TR) | 77.83 | 31.41 | 20.43 | 28.99 | 21.29 | 19.22 |

■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.

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