

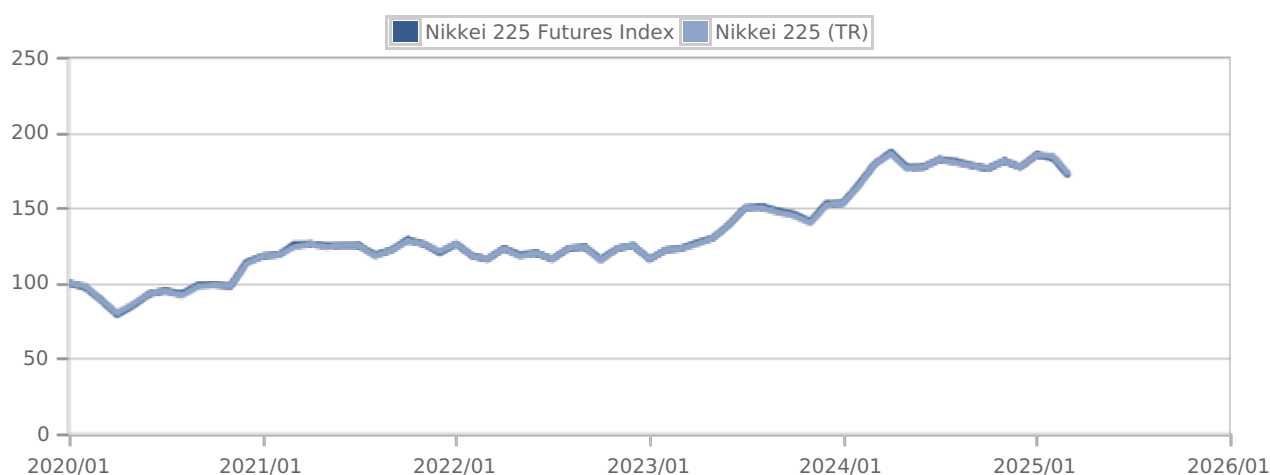
Nikkei 225 Futures Index Monthly Factsheet

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(%)					
	2020	2021	2022	2023	2024	YTD
Nikkei 225 Futures Index	18.57	6.87	-7.84	31.19	21.17	-7.20
Nikkei 225 (TR)	18.26	6.66	-7.34	30.96	21.33	-6.80

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 Futures Index	-4.28	13.90	14.08	12.02	15.37	16.94
Nikkei 225 (TR)	-3.44	14.18	14.11	11.56	15.07	16.25

■ベンダーコード

	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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