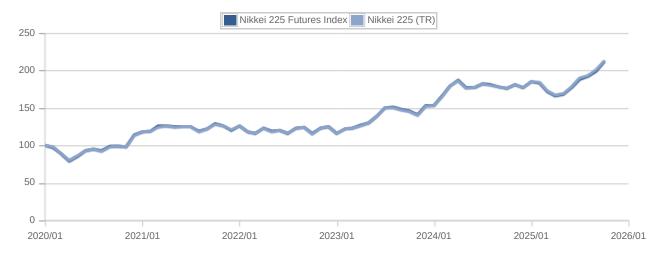
The Nikkei 225 Futures Index is designed to track the returns of the nearest contract month of the Nikkei 225 Futures (Large Contracts) listed on the Osaka Exchange.

# **■**(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(%)					
	2020	2021	2022	2023	2024	YTD
Nikkei 225 Futures Index	18.57	6.87	-7.84	31.19	21.17	13.70
Nikkei 225 (TR)	18.26	6.66	-7.34	30.96	21.33	14.68

#### ■ Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 Futures Index	19.87	21.88	16.14	14.02	14.69	15.84
Nikkei 225 (TR)	20.82	22.46	16.38	14.00	14.41	15.30

## ■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.  $\rightarrow$  (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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