

Nikkei 225 Futures Inverse Index

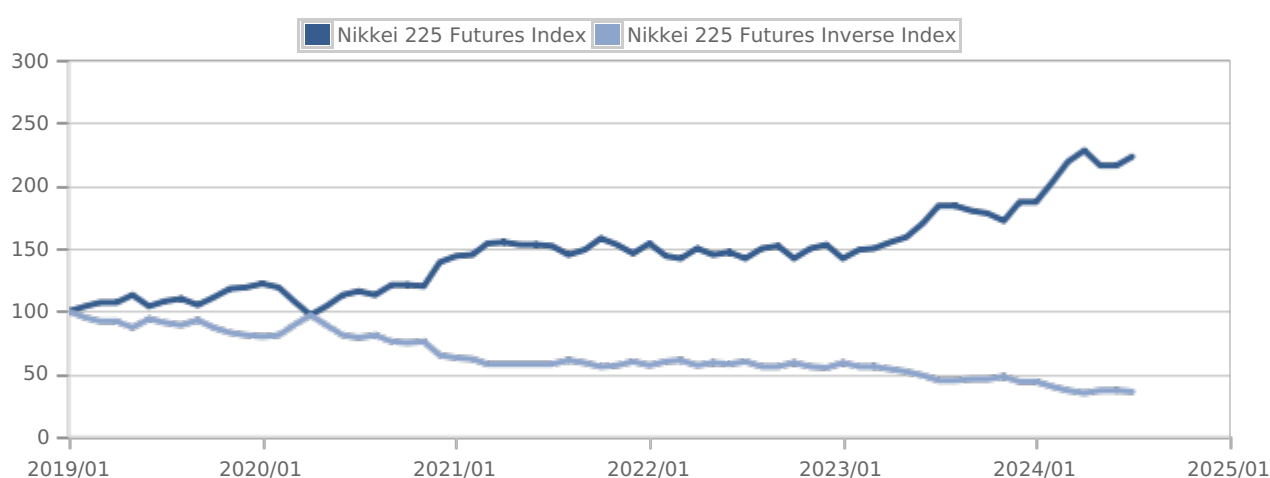
Monthly Factsheet

The Nikkei 225 Futures Inverse Index represents the inverse performance of the Nikkei 225 Futures Index on the daily return basis. The index is one of the indices which consists of the "Nikkei 225 Futures Index Series" and is calculated for market participants to realize a short investment strategy based on their expectation of bear market.

(info)

| | |
|-----------------------|-------------------------------------------------------------------|
| Underlying index | Nikkei 225 Futures Index |
| 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(%) | | | | | |
|--------------------------------|------------------|--------|--------|--------|--------|--------|
| | 2019 | 2020 | 2021 | 2022 | 2023 | YTD |
| Nikkei 225 Futures Index | 22.13 | 18.57 | 6.87 | -7.84 | 31.19 | 19.36 |
| Nikkei 225 Futures (2x) Index | 46.20 | 31.15 | 10.20 | -18.55 | 67.61 | 40.27 |
| Nikkei 225 Futures (-1x) Index | -19.75 | -21.30 | -9.70 | 4.08 | -25.77 | -17.52 |
| Nikkei 225 Futures (-2x) Index | -36.88 | -42.22 | -21.31 | 3.90 | -46.37 | -33.01 |

Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|--------------------------------|--------------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| | Nikkei 225 Futures Index | 21.29 | 13.48 | 15.56 | 16.47 | 16.33 |
| Nikkei 225 Futures (2x) Index | 42.60 | 24.51 | 28.36 | 33.79 | 32.94 | 35.39 |
| Nikkei 225 Futures (-1x) Index | -20.09 | -14.79 | -16.81 | 15.58 | 16.01 | 16.66 |
| Nikkei 225 Futures (-2x) Index | -38.11 | -29.80 | -33.49 | 30.23 | 31.66 | 32.55 |

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 | .JNIIINV2 |

Reference

Please refer to the "Index Guidebook" for the detail of the calculation method or constituents selection
FS-FIN-20240628

rules.

→(URL) <https://indexes.nikkei.co.jp/en/nkave/index/profile?idx=nk225fin>

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

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