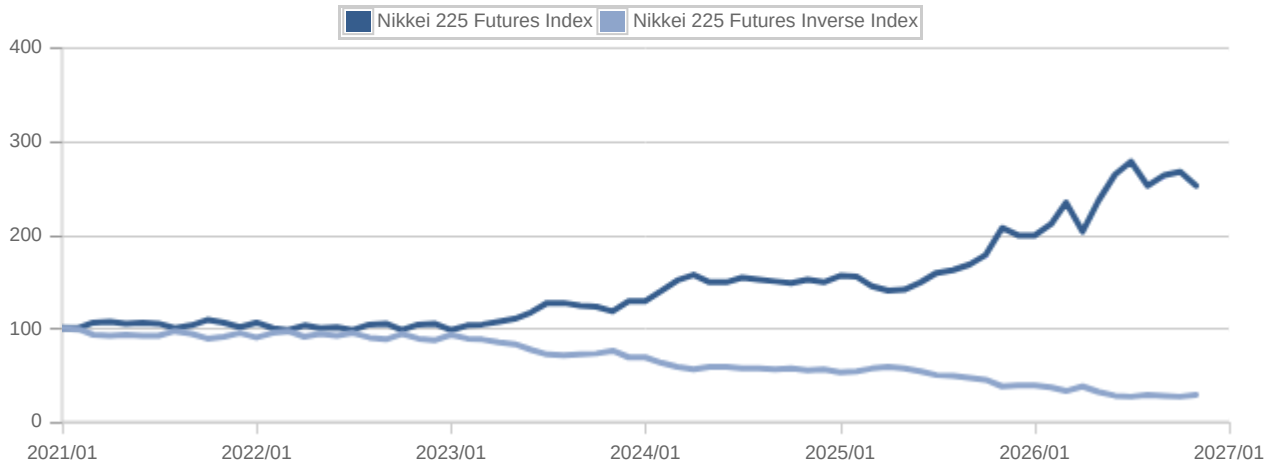
Nikkei 225 Futures Inverse Index
Monthly Factsheet

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)

■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 Futures (2x) Index	10.20	-18.55	67.61	36.39	53.92	47.45
Nikkei 225 Futures (-1x) Index	-9.70	4.08	-25.77	-23.02	-26.20	-26.77
Nikkei 225 Futures (-2x) Index	-21.31	3.90	-46.37	-44.60	-48.67	4,851.09

■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 Futures (2x) Index	35.53	53.72	33.50	61.67	46.16	41.06
Nikkei 225 Futures (-1x) Index	-24.41	-27.49	-20.51	29.50	21.28	19.33
Nikkei 225 Futures (-2x) Index	5,140.14	127.44	50.01	8,559.08	4,942.65	3,827.99

■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=nk225fin

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

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