

Nikkei 225 VI Futures Index

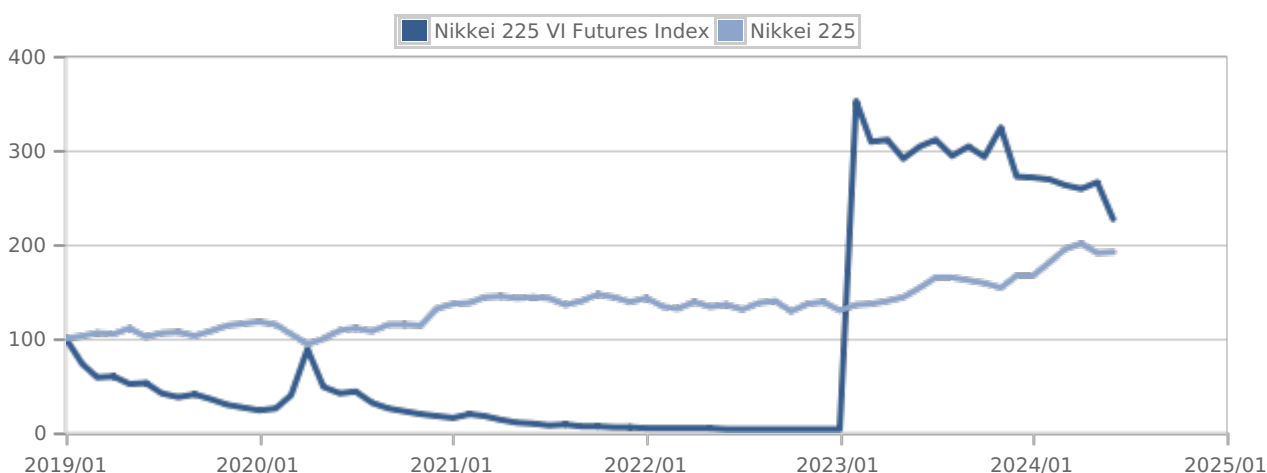
Monthly Factsheet

The Nikkei 225 VI Futures Index is designed to reflect the daily price fluctuation of a position that combines the near-term and the next-term Nikkei Stock Average Volatility Index Future (Nikkei 225 VI Future) prices at specified weights. The weights are adjusted daily to keep the maturity of the combined future contracts constant as the term exact one month.

(info)

Calculated from	December 3, 2012 (calculated retroactively back to February 27, 2012)
Calculation base date	February 27, 2012 = 100,000 points (*Adjusted to raise it level by two digits since January 23, 2023)
Calculation frequency	End-of-day basis

Performance



Annual Return

	Annual Return(%)					YTD
	2019	2020	2021	2022	2023	
Nikkei 225 VI Futures Index	-75.38	-32.46	-69.25	-21.74	-32.09	-16.24
Nikkei 225	18.20	16.01	4.91	-9.37	28.24	15.01

Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 VI Futures Index	-25.18	-40.25	-46.78	25.63	29.36	73.52
Nikkei 225	24.61	10.07	13.31	17.08	15.77	16.81

Vendor Code

QUICK	S101#VIF/NKNJ
Bloomberg	NKYVF
Refinitiv	.N225VF

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=nk225vifi>

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

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