

Nikkei 225 VI Futures Index

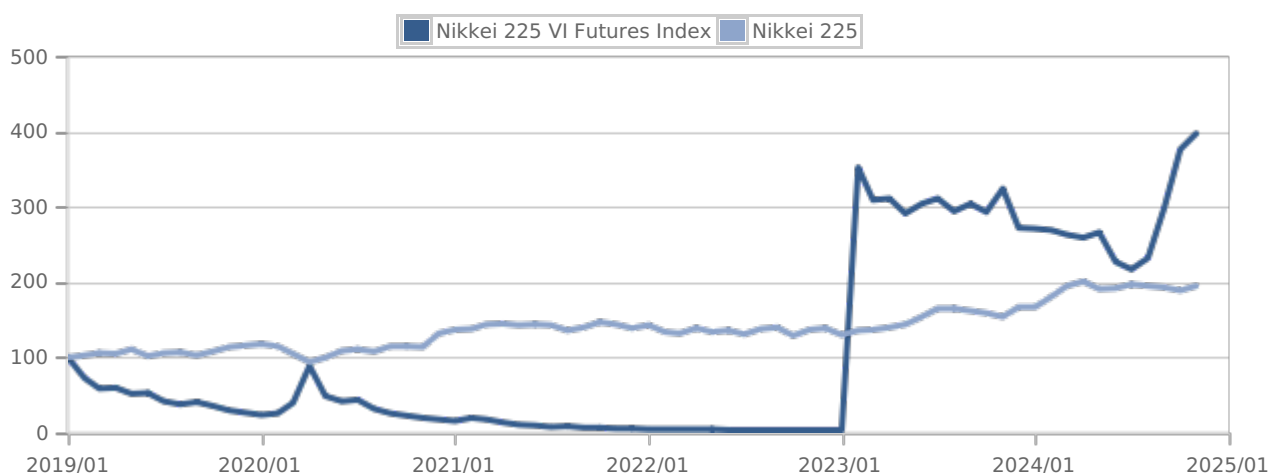
Monthly Factsheet

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	46.34
Nikkei 225	18.20	16.01	4.91	-9.37	28.24	16.79

Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 VI Futures Index	22.56	-13.72	-33.28	46.74	35.05	74.98
Nikkei 225	26.65	10.59	11.26	15.21	15.31	16.58

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.

<<Disclaimer>>

The Nikkei 225 VI Futures Index, which is calculated by a method independently developed by Nikkei Inc. (hereinafter "Nikkei"), is a copyrightable work. Nikkei owns the copyright and any other intellectual property rights in the Nikkei 225 VI Futures Index itself, and the method for calculating the Nikkei 225 VI Futures Index and the like. All ownership of trademarks and any other intellectual property rights with respect to marks representing "Nikkei Inc.," "Nikkei," and "Nikkei 225 VI Futures Index" belongs to Nikkei. Nikkei is not obliged to continuously publish the Nikkei 225 VI Futures Index, nor is it liable for any error or delay in, or discontinuation of the publication thereof. Nikkei owns the right to change the content of the Nikkei 225 VI Futures Index, such as the calculation method thereof, and the right to suspend the publication thereof. Nikkei does not give any warranty, nor is it responsible for any and all financial instruments and the like, which are based on, or otherwise refer to, the Nikkei 225 VI Futures Index.

<<Regarding this material>>

This material is a copyrightable work of Nikkei. It is prohibited to copy, reproduce, reprint, or circulate all or part of this material in any form without Nikkei's permission. This material was prepared for in-depth understanding of the Nikkei 225 VI Futures Index, but is not for the purpose of soliciting any sale or purchase of financial instruments and the like, which are based on, or otherwise refer to, the Nikkei 225 VI Futures Index. This material was prepared based on various types of information and data, which were deemed reliable as of the time of the preparation of this material. However, Nikkei is not liable for its accuracy, appropriateness, completeness, and the like. In addition, Nikkei assumes no liability for any costs or damages accrued from using information contained in this material. It is not guaranteed that this material will always be kept updated, and this material may change without any prior notice. Methods or the like different from this material may apply to the operation of indices subject to this material. In any event, the latest information disclosed by Nikkei prevails.

<<Contact>>

Nikkei
Index Business Office
index@nex.nikkei.co.jp