

Nikkei 225 Double Inverse Index

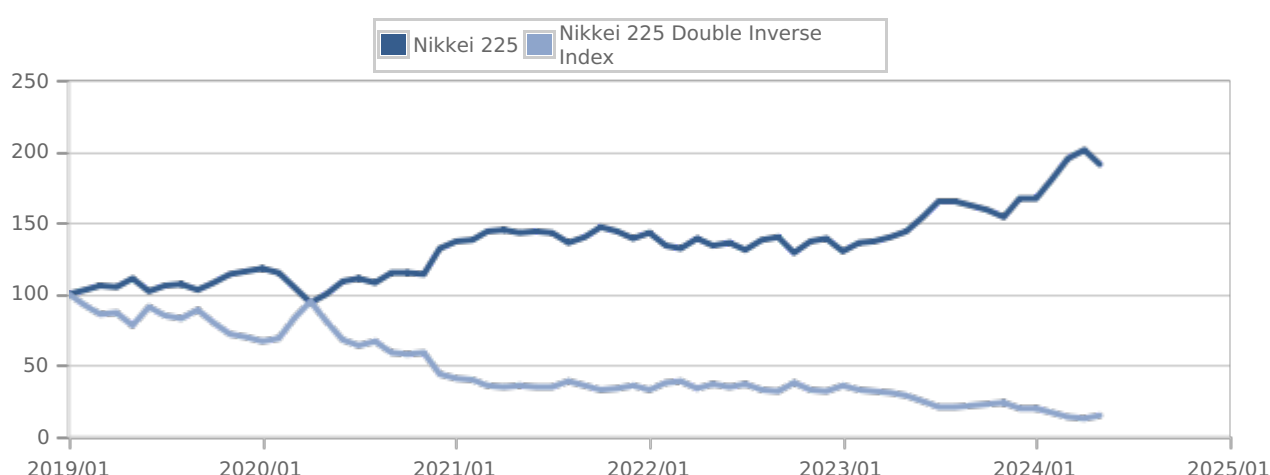
Monthly Factsheet

The Nikkei 225 Double Inverse Index represents the doubled inverse performance of the Nikkei Stock Average on the daily return basis. The index is one of the indices which consists of the “Nikkei Stock Average Strategy Index Series” and is calculated for market participants to realize a short investment strategy based on their expectation of bear market strongly.

(info)

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| Underlying index | Nikkei 225 |
| Calculated from | June 16, 2014 (calculated retroactively back to December 28, 2001) |
| Calculation base date | December 28, 2001 = 100,000 points |
| Calculation frequency | Real time (every 5 seconds) |

Performance



Annual Return

| | Annual Return(%) | | | | | |
|---------------------------------|------------------|--------|--------|--------|--------|--------|
| | 2019 | 2020 | 2021 | 2022 | 2023 | YTD |
| Nikkei 225 | 18.20 | 16.01 | 4.91 | -9.37 | 28.24 | 14.77 |
| Nikkei 225 Leveraged Index | 37.16 | 26.22 | 6.42 | -21.10 | 60.36 | 30.34 |
| Nikkei 225 Inverse Index | -16.93 | -19.21 | -7.83 | 5.99 | -23.97 | -13.79 |
| Nikkei 225 Double Inverse Index | -32.27 | -38.92 | -17.83 | 7.87 | -43.67 | -26.46 |

Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|---------------------------------|-----------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| Nikkei 225 | 33.09 | 10.05 | 11.53 | 17.67 | 15.77 | 17.24 |
| Nikkei 225 Leveraged Index | 71.99 | 17.23 | 19.88 | 36.25 | 31.79 | 34.99 |
| Nikkei 225 Inverse Index | -27.06 | -12.06 | -13.60 | 16.73 | 15.49 | 16.66 |
| Nikkei 225 Double Inverse Index | -48.37 | -25.16 | -28.08 | 32.52 | 30.67 | 32.70 |

Vendor Code

| | QUICK | Bloomberg | Refinitiv |
|---------------------------------|-------|-----------|-----------|
| Nikkei 225 Leveraged Index | 570 | NKYLEV | .N225LEV |
| Nikkei 225 Inverse Index | 571 | NKYINV | .N225INV |
| Nikkei 225 Double Inverse Index | 573 | NKYDIN | .N225INV2 |

■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=nk225in2>

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

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