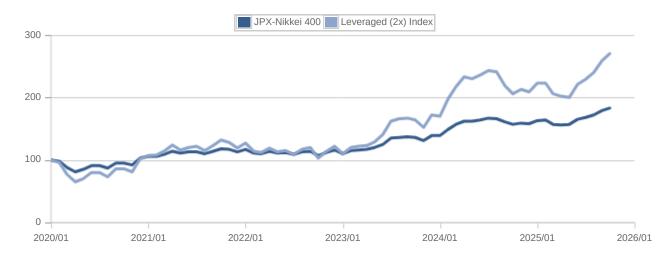
The JPX-Nikkei 400 Leveraged (2x) Index is intended to provide the benchmarks, based on the JPX-Nikkei Index 400, to evaluate leveraging investment strategy.

■(info)

Literal and other matter all and	IDV NULL 1400 Leaders
Underlying index	JPX-Nikkei 400 Index
Calculated from	August 3, 2015 (calculated retroactively back to August 31, 2006)
Calculation base date	August 30, $2013 = 10,000$ points
Calculation frequency	Real time (every 15 seconds)

■Perfomance



■Annual Return

	Annual Return(%)					
	2020	2021	2022	2023	2024	YTD
JPX-Nikkei 400	6.28	10.09	-5.29	25.47	17.82	11.79
Leveraged (2x) Index	7.63	18.25	-13.11	54.33	30.89	21.12
Inverse (-1x) Index	-10.46	-11.53	2.39	-21.92	-19.78	-13.45
Double Inverse (-2x) Index	-23.71	-23.74	1.61	-40.27	-39.05	-27.53

■Risk Return

	Annuali	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years	
JPX-Nikkei 400	16.38	19.58	14.01	8.47	10.72	12.07	
Leveraged (2x) Index	30.74	37.58	25.60	17.48	22.43	24.85	
Inverse (-1x) Index	-17.25	-19.55	-15.27	8.30	10.02	11.57	
Double Inverse (-2x) Index	-34.03	-37.69	-30.60	16.77	19.66	22.81	

■Vendor Code

	QUICK	Bloomberg	Refinitiv
JPX-Nikkei 400 Leveraged (2x) Index	N580/T	JPNK4LV	.JPXNK400LEV2
JPX-Nikkei 400 Inverse (-1x) Index	N581/T	JPNK4IV	.JPXNK400INV1
JPX-Nikkei 400 Double Inverse (-2x) Index	N582/T	JPNK4DI	.JPXNK400INV2

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■Reference

Please refer to the "Index Guidebook" for the detail of the calculation method or constituents selection rules.

→(Nikkei) https://indexes.nikkei.co.jp/en/nkave/index/profile?idx=jpxnk400le (TSE) https://www.jpx.co.jp/english/markets/indices/jpx-nikkei400/index.html

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

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