

JPX-Nikkei 400 Leveraged (2x) Index

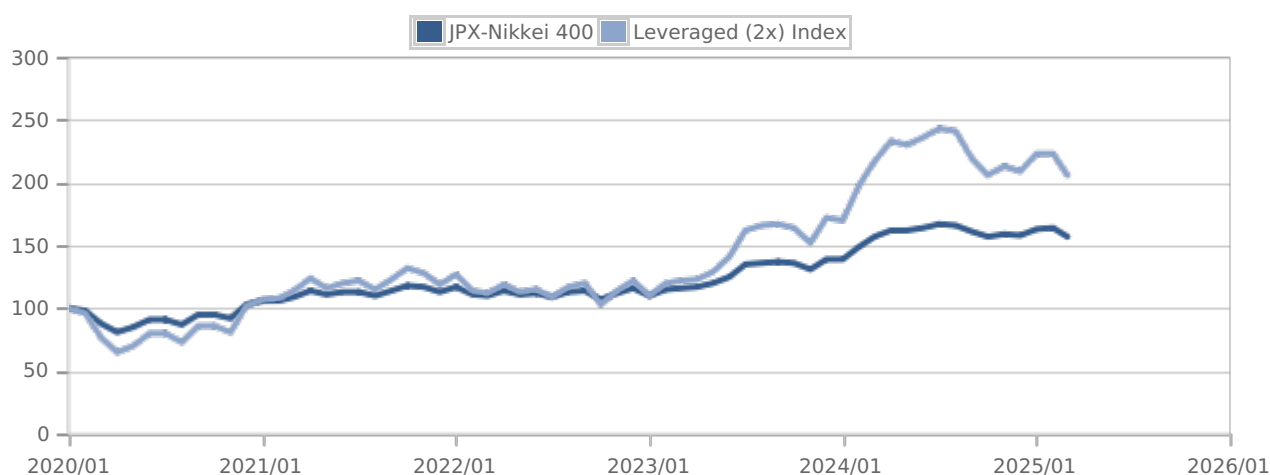
Monthly Factsheet

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)

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|-----------------------|---|
| 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) |

Performance



Annual Return

| | Annual Return(%) | | | | | |
|----------------------------|------------------|--------|--------|--------|--------|-------|
| | 2020 | 2021 | 2022 | 2023 | 2024 | YTD |
| JPX-Nikkei 400 | 6.28 | 10.09 | -5.29 | 25.47 | 17.82 | -3.67 |
| Leveraged (2x) Index | 7.63 | 18.25 | -13.11 | 54.33 | 30.89 | -7.39 |
| Inverse (-1x) Index | -10.46 | -11.53 | 2.39 | -21.92 | -19.78 | 3.54 |
| Double Inverse (-2x) Index | -23.71 | -23.74 | 1.61 | -40.27 | -39.05 | 6.96 |

Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|----------------------------|-----------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| JPX-Nikkei 400 | 0.41 | 12.65 | 12.30 | 8.24 | 11.89 | 13.42 |
| Leveraged (2x) Index | -4.86 | 22.45 | 21.67 | 18.09 | 24.45 | 27.58 |
| Inverse (-1x) Index | -5.85 | -14.28 | -14.12 | 7.44 | 11.44 | 12.74 |
| Double Inverse (-2x) Index | -15.99 | -28.99 | -28.82 | 14.92 | 22.63 | 24.89 |

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 |

■ 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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