

Nikkei 225 Total Return Inverse Index

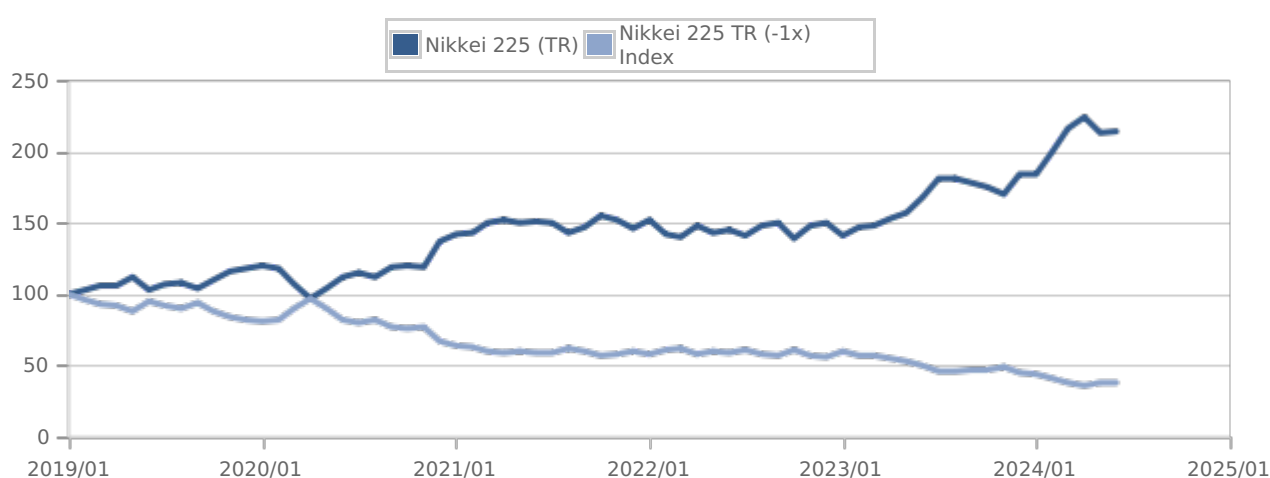
Monthly Factsheet

The Nikkei 225 Total Return Inverse Index represents the inverse performance of the Nikkei 225 Total Return Index 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.

(info)

Underlying index	Nikkei 225 (TR)
Calculated from	February 9, 2024 (calculated retroactively back to December 28, 2001)
Calculation base date	December 28, 2001 = 10,000 points
Calculation frequency	End-of-day basis

Performance



Annual Return

	Annual Return(%)					
	2019	2020	2021	2022	2023	YTD
Nikkei 225 (TR)	20.72	18.26	6.66	-7.34	30.96	15.87
Nikkei 225 TR (2x) Index	43.17	31.23	10.05	-17.51	67.30	32.66
Nikkei 225 TR (-1x) Index	-18.75	-20.78	-9.37	3.57	-25.58	-14.71
Nikkei 225 TR (-2x) Index	-35.16	-41.24	-20.54	3.04	-46.00	-28.11

Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
	Nikkei 225 (TR)	26.92	12.32	15.57	17.01	15.78
Nikkei 225 TR (2x) Index	56.44	22.25	28.77	34.91	31.86	34.08
Nikkei 225 TR (-1x) Index	-23.52	-13.79	-16.66	16.10	15.45	16.02
Nikkei 225 TR (-2x) Index	-43.21	-27.98	-33.07	31.28	30.53	31.30

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?id=nk225trin>

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

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