

Nikkei 225 Total Return Leveraged Index

Monthly Factsheet

The Nikkei 225 Total Return Leveraged Index represents the doubled 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 an investment strategy for high risk, high return based on their expectation of bullish market.

■(info)

Underlying index

Calculated from

February 9, 2024 (calculated retroactively back to December 28, 2001)

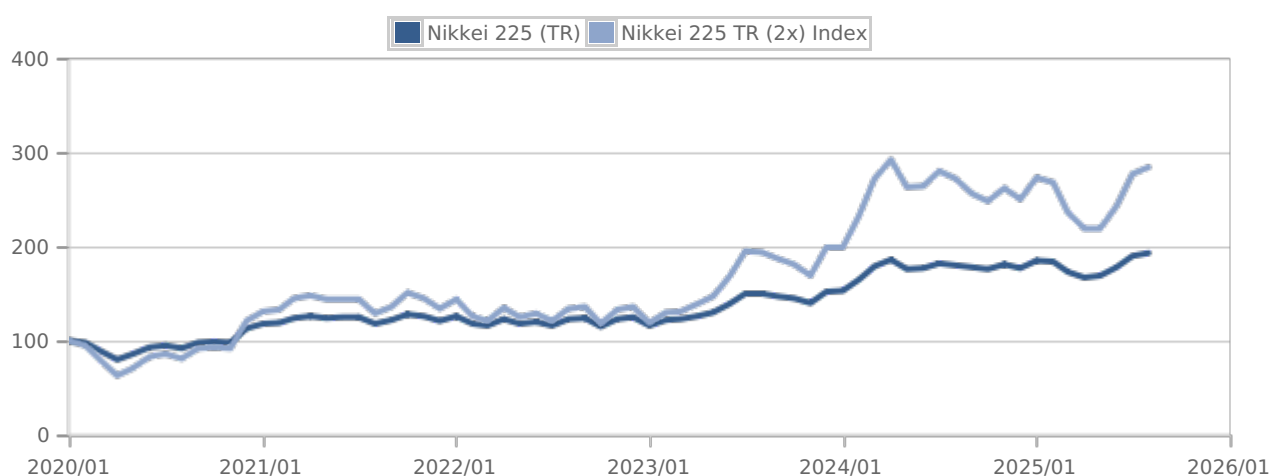
Calculation base date

December 28, 2001 = 10,000 points

Calculation frequency

End-of-day basis

■Performance



■Annual Return

	Annual Return(%)					
	2020	2021	2022	2023	2024	YTD
Nikkei 225 (TR)	18.26	6.66	-7.34	30.96	21.33	4.06
Nikkei 225 TR (2x) Index	31.23	10.05	-17.51	67.30	37.12	4.16
Nikkei 225 TR (-1x) Index	-20.78	-9.37	3.57	-25.58	-22.68	-6.88
Nikkei 225 TR (-2x) Index	-41.24	-20.54	3.04	-46.00	-44.03	-16.70

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei 225 (TR)	7.09	16.20	15.80	13.19	14.96	15.31
Nikkei 225 TR (2x) Index	4.59	28.49	28.41	27.36	30.63	31.42
Nikkei 225 TR (-1x) Index	-13.68	-17.75	-17.12	13.05	14.52	14.69
Nikkei 225 TR (-2x) Index	-31.82	-35.55	-34.18	26.67	28.84	28.95

■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=nk225trle>

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

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