

# Nikkei 225 Total Return Leveraged Index

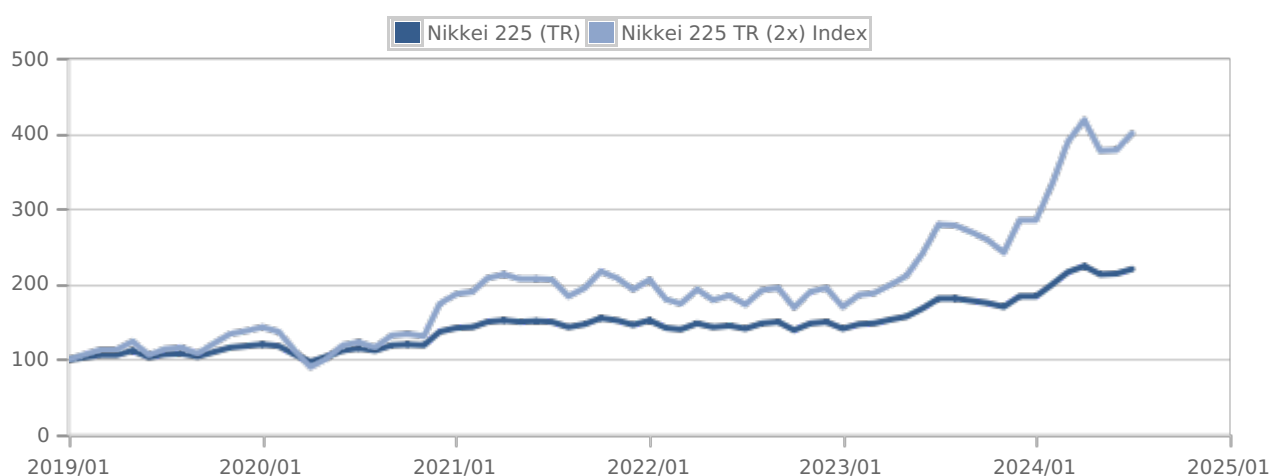
## Monthly Factsheet

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(%) |        |        |        |        |        |
|---------------------------|------------------|--------|--------|--------|--------|--------|
|                           | 2019             | 2020   | 2021   | 2022   | 2023   | YTD    |
| Nikkei 225 (TR)           | 20.72            | 18.26  | 6.66   | -7.34  | 30.96  | 19.34  |
| Nikkei 225 TR (2x) Index  | 43.17            | 31.23  | 10.05  | -17.51 | 67.30  | 40.52  |
| Nikkei 225 TR (-1x) Index | -18.75           | -20.78 | -9.37  | 3.57   | -25.58 | -17.28 |
| Nikkei 225 TR (-2x) Index | -35.16           | -41.24 | -20.54 | 3.04   | -46.00 | -32.45 |

### ■Risk Return

|                           | Annualized Returns(%) |        |        | Annualized Standard Deviation(%) |        |        |
|---------------------------|-----------------------|--------|--------|----------------------------------|--------|--------|
|                           | 1year                 | 3years | 5years | 1year                            | 3years | 5years |
|                           | Nikkei 225 (TR)       | 21.48  | 13.46  | 15.45                            | 15.98  | 15.80  |
| Nikkei 225 TR (2x) Index  | 43.54                 | 24.79  | 28.51  | 32.81                            | 31.90  | 34.05  |
| Nikkei 225 TR (-1x) Index | -19.93                | -14.61 | -16.57 | 15.11                            | 15.47  | 16.01  |
| Nikkei 225 TR (-2x) Index | -37.62                | -29.32 | -32.92 | 29.35                            | 30.58  | 31.28  |

### ■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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