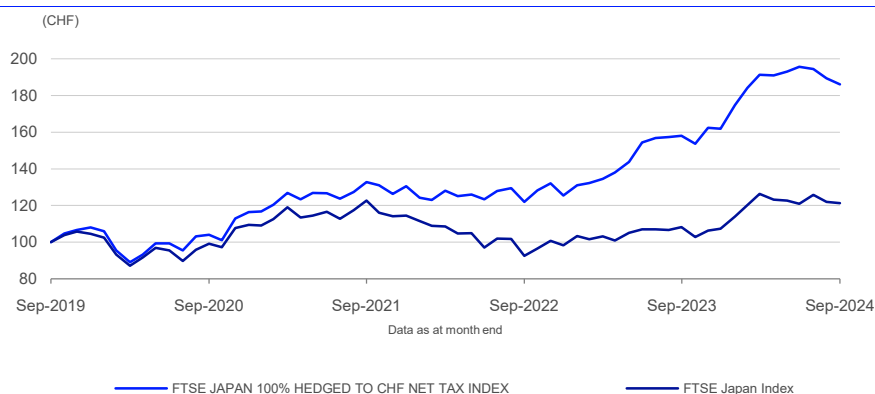


FTSE Japan 100% Hedged to CHF Net Tax Index

Data as at: 30 September 2024

The FTSE Japan Hedged 100% to CHF Index is comprised of large and mid cap Japanese equity securities. The FTSE currency hedging methodology provides exposure to the returns of the foreign assets in the index without being exposed to the volatility of exchange rates movements relative to the Swiss Franc. The index uses the WM Reuters one month (16:00 hrs London Time mid price) forward rates in the currency hedging calculation.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CHF)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE JAPAN 100% HEDGED TO CHF NET TAX INDEX	-4.9	-3.3	15.0	17.7	40.3	86.1	11.9	13.2	24.5	17.8	13.7
FTSE Japan Index	0.3	-4.5	13.0	12.2	-1.2	21.3	-0.4	3.9	23.6	16.3	14.4

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (CHF)	2019	2020	2021	2022	2023
FTSE JAPAN 100% HEDGED TO CHF NET TAX INDEX	16.8	7.6	12.2	-3.9	29
FTSE Japan Index	17.3	4.6	4.7	-14.2	9.2

Return/Risk Ratio and Drawdown - Total Return

Index (CHF)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE JAPAN 100% HEDGED TO CHF NET TAX INDEX	0.7	0.8	1.0	-	-24.6	-24.6	-28.9	-
FTSE Japan Index	0.5	0.1	0.3	0.4	-20.2	-24.7	-28.7	-29.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and net of tax total return methodologies, available end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (CHFm)	Wgt %
Toyota Motor	Automobiles and Parts	177,773	4.51
Hitachi	General Industrials	98,774	2.51
Sony Corp	Leisure Goods	98,253	2.49
Mitsubishi UFJ Financial	Banks	97,004	2.46
Keyence Corp	Electronic and Electrical Equipment	78,456	1.99
Mitsubishi Corp	General Industrials	69,693	1.77
Recruit Holdings	Industrial Support Services	68,833	1.75
Shin-Etsu Chemical	Chemicals	67,118	1.70
Sumitomo Mitsui Financial Group	Banks	66,866	1.70
Tokyo Electron	Technology Hardware and Equipment	65,483	1.66
Totals		888,253	22.54

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CHFm)	Wgt %
10	Technology	61	431,741	10.96
15	Telecommunications	6	150,185	3.81
20	Health Care	29	300,872	7.64
30	Financials	41	502,762	12.76
35	Real Estate	37	133,140	3.38
40	Consumer Discretionary	104	838,730	21.29
45	Consumer Staples	46	239,384	6.08
50	Industrials	118	1,061,718	26.95
55	Basic Materials	38	194,941	4.95
60	Energy	4	33,175	0.84
65	Utilities	12	53,370	1.35
Totals		496	3,940,017	100.00

Index Characteristics

Attributes	FTSE JAPAN 100% HEDGED TO CHF NET TAX
Number of constituents	496
Net MCap (CHFm)	3,940,017
Constituent Sizes (Net MCap CHFm)	
Average	7,944
Largest	177,773
Smallest	166
Median	2,811
Weight of Largest Constituent (%)	4.51
Top 10 Holdings (% Index MCap)	22.54

INFORMATION

Index Universe

FTSE Japan

Index Launch

2 September 2019

Base Date

31 October 2014

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

CHF

Review Dates

Quarterly in March, June, September and December

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