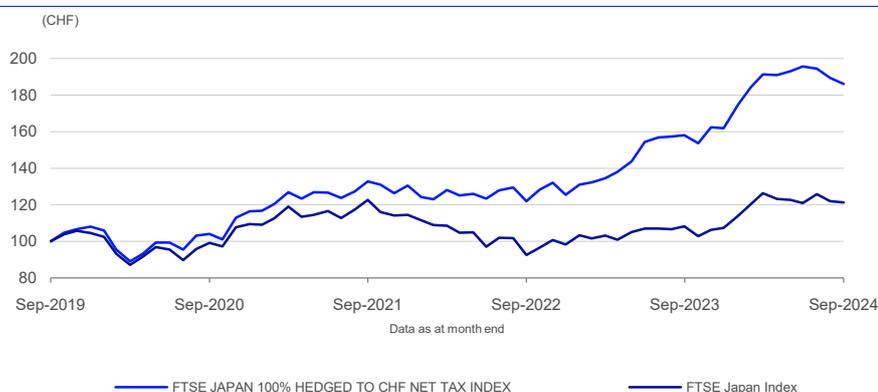


FTSE Japan 100% Hedged to CHF Net Tax Index

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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659