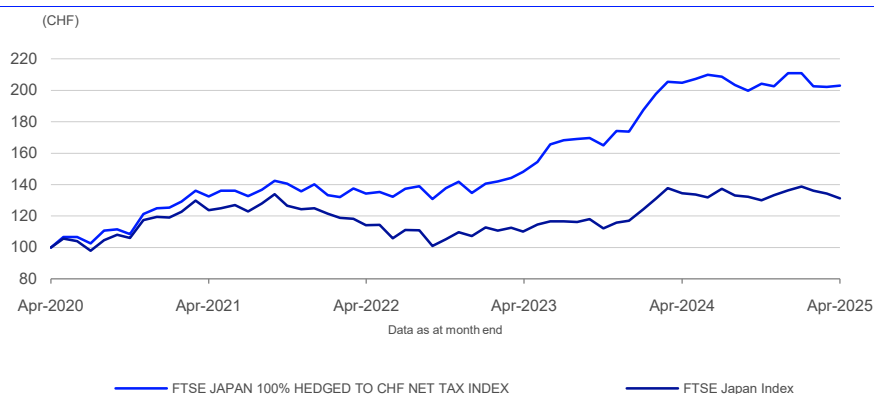


FTSE Japan 100% Hedged to CHF Net Tax Index

Data as at: 30 April 2025

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	-3.8	-0.6	-3.7	-1.0	51.2	103.0	14.8	15.2	27.7	18.4	12.2
FTSE Japan Index	-5.4	1.1	-3.7	-2.3	15.1	31.3	4.8	5.6	27.5	17.9	13.2

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE JAPAN 100% HEDGED TO CHF NET TAX INDEX	9.8	-2.8	19.6	-16.9	16.8	7.6	12.2	-3.9	29	21.4
FTSE Japan Index	12	4.4	20.1	-12	17.3	4.6	4.7	-14.2	9.2	16.5

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	0.0	0.8	1.2	0.4	-24.6	-24.6	-24.6	-33.6
FTSE Japan Index	-0.1	0.3	0.4	0.3	-20.0	-20.2	-27.6	-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	181,915	4.72
Sony Corp	Leisure Goods	128,527	3.33
Mitsubishi UFJ Financial	Banks	115,883	3.00
Hitachi	General Industrials	88,708	2.30
Sumitomo Mitsui Financial Group	Banks	71,935	1.86
Nintendo	Leisure Goods	70,927	1.84
Recruit Holdings	Industrial Support Services	64,727	1.68
Keyence Corp	Electronic and Electrical Equipment	63,238	1.64
Tokio Marine Holdings	Nonlife Insurance	61,758	1.60
Mitsubishi Corp	General Industrials	58,021	1.50
Totals		905,640	23.48

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CHFm)	Wgt %
10	Technology	58	387,076	10.04
15	Telecommunications	6	150,076	3.89
20	Health Care	27	266,900	6.92
30	Financials	42	554,969	14.39
35	Real Estate	37	137,554	3.57
40	Consumer Discretionary	100	895,690	23.22
45	Consumer Staples	46	230,743	5.98
50	Industrials	118	994,053	25.77
55	Basic Materials	37	161,016	4.17
60	Energy	4	27,113	0.70
65	Utilities	12	51,943	1.35
Totals		487	3,857,131	100.00

Index Characteristics

Attributes	FTSE JAPAN 100% HEDGED TO CHF NET TAX
Number of constituents	487
Net MCap (CHFm)	3,857,131
Constituent Sizes (Net MCap CHFm)	
Average	7,920
Largest	181,915
Smallest	432
Median	2,721
Weight of Largest Constituent (%)	4.72
Top 10 Holdings (% Index MCap)	23.48

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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info@ftserussell.com

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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