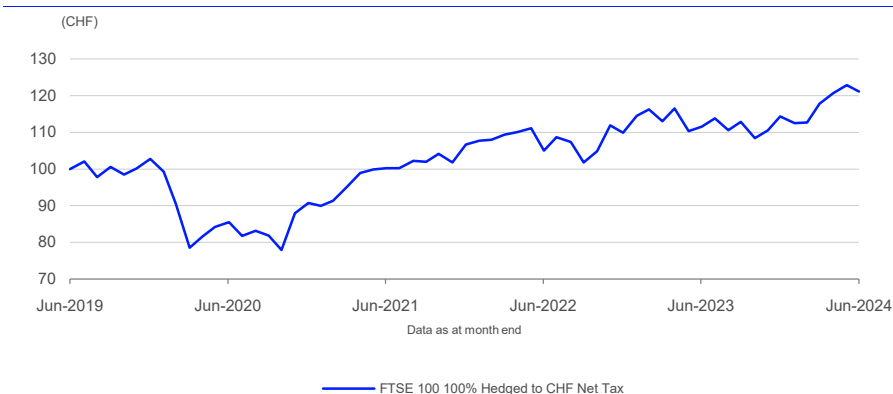


FTSE 100 100% Hedged to CHF Net Tax Index

Data as at: 28 June 2024

The FTSE 100 is a market-capitalisation weighted index of UK-listed blue chip companies. The index is part of the FTSE UK Series and is designed to measure the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity. FTSE 100 constituents are all traded on the London Stock Exchange's SETS trading system. The indexes use 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 100 100% Hedged to CHF Net Tax	2.8	6.0	6.0	8.6	20.9	21.2	6.5	3.9	10.1	11.5	13.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 100 100% Hedged to CHF Net Tax	-0.1	-2.8	16.4	10.2	-10.1	15.6	-11.7	17.5	3.1	4.0

Return/Risk Ratio and Drawdown - Total Return

Index (CHF)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE 100 100% Hedged to CHF Net Tax	0.9	0.6	0.3	0.3		-5.8	-9.8	-32.4	-32.4

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 Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end of day.

Industry Classification Benchmark

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

Top 5 Constituents

Constituent	ICB Sector	Net MCap (CHFm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	210,209	9.15
Shell	Oil Gas and Coal	205,714	8.96
HSBC Hldgs	Banks	146,254	6.37
Unilever	Personal Care Drug and Grocery Stores	121,589	5.29
BP	Oil Gas and Coal	91,134	3.97
Totals		774,901	33.74

ICB Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CHFm)	Wgt %
1010	Technology	3	23,287	1.01
1510	Telecommunications	3	29,026	1.26
2010	Health Care	6	322,561	14.04
3010	Banks	5	260,705	11.35
3020	Financial Services	9	132,413	5.77
3030	Insurance	6	70,896	3.09
3510	Real Estate	5	31,316	1.36
4020	Consumer Products and Services	7	70,675	3.08
4030	Media	4	106,984	4.66
4040	Retailers	6	32,037	1.39
4050	Travel and Leisure	5	36,065	1.57
4510	Food Beverage and Tobacco	5	153,045	6.66
4520	Personal Care Drug and Grocery Stores	5	192,209	8.37
5020	Industrial Goods and Services	18	269,034	11.71
5510	Basic Resources	5	170,198	7.41
5520	Chemicals	1	6,250	0.27
6010	Energy	2	296,848	12.92
6510	Utilities	5	93,266	4.06
Totals		100	2,296,814	100.00

Index Characteristics

Attributes	FTSE 100 100% Hedged to CHF Net Tax
Number of constituents	100
Net MCap (CHFm)	2,296,814
Constituent Sizes (Net MCap CHFm)	
Average	22,968
Largest	210,209
Smallest	1,030
Median	8,244
Weight of Largest Constituent (%)	9.15
Top 10 Holdings (% Index MCap)	48.32

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

28 July 2016

Base Date

31 December 2010

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

CHF

Review Dates

Quarterly in March, June, September, December

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