

JPX-Nikkei 400 Net Total Return CHF Hedged Index

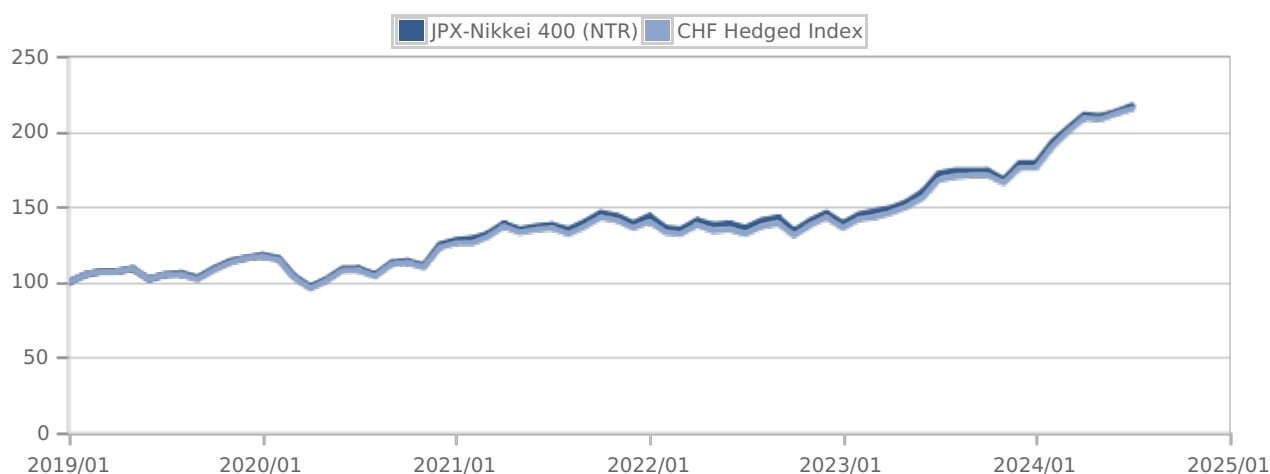
Monthly Factsheet

The JPX-Nikkei 400 Net Total Return CHF Hedged Index is one of the indices which consists of the "JPX-Nikkei 400 Currency Hedged Index" and the index measures the return of the JPX-Nikkei 400 Net Total Return Index achieved by fully hedging its currency risk for investors outside Japan i.e. non-Yen, CHF-based investors. In addition to the JPX-Nikkei 400 Net Total Return CHF Hedged Index calculated by using a monthly hedging method, the JPX-Nikkei 400 Net Total Return Daily CHF Hedged Index is also calculated by using a daily hedging method.

■(info)

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|-----------------------|-------------------------------------------------------------------|
| Underlying index | JPX-Nikkei 400 Net Total Return Index |
| Calculated from | May 25, 2015 (calculated retroactively back to December 30, 2008) |
| Calculation base date | August 30, 2013 = 10,000 points |
| Calculation frequency | End-of-day basis |

■Performance



■Annual Return

| | Annual Return(%) | | | | | |
|------------------------|------------------|------|-------|-------|-------|-------|
| | 2019 | 2020 | 2021 | 2022 | 2023 | YTD |
| JPX-Nikkei 400 (NTR) | 18.51 | 8.46 | 12.08 | -3.03 | 28.22 | 21.34 |
| EUR Hedged Index | 17.81 | 7.54 | 11.39 | -2.91 | 32.49 | 23.38 |
| USD Hedged Index | 21.40 | 9.39 | 12.25 | -0.35 | 35.41 | 24.12 |
| GBP Hedged Index | 18.57 | 7.99 | 11.99 | -1.73 | 34.01 | 23.98 |
| CHF Hedged Index | 17.63 | 7.57 | 11.41 | -3.33 | 29.63 | 22.05 |
| Daily EUR Hedged Index | 17.89 | 7.50 | 11.10 | -3.49 | 32.61 | 23.31 |
| Daily USD Hedged Index | 21.56 | 8.26 | 12.16 | -1.08 | 35.71 | 24.13 |
| Daily GBP Hedged Index | 18.87 | 8.80 | 11.75 | -2.19 | 34.47 | 24.05 |
| Daily CHF Hedged Index | 17.61 | 7.46 | 11.01 | -3.69 | 29.91 | 22.05 |

■ Risk Return

| | Annualized Returns(%) | | | Annualized Standard Deviation(%) | | |
|------------------------|-----------------------|--------|--------|----------------------------------|--------|--------|
| | 1year | 3years | 5years | 1year | 3years | 5years |
| JPX-Nikkei 400 (NTR) | 26.14 | 16.07 | 15.55 | 11.23 | 12.31 | 14.22 |
| EUR Hedged Index | 31.05 | 17.90 | 16.31 | 11.05 | 12.38 | 14.22 |
| USD Hedged Index | 33.28 | 20.22 | 18.50 | 11.07 | 12.37 | 14.24 |
| GBP Hedged Index | 32.54 | 19.15 | 17.29 | 10.94 | 12.35 | 14.26 |
| CHF Hedged Index | 28.06 | 16.48 | 15.43 | 11.05 | 12.25 | 14.16 |
| Daily EUR Hedged Index | 30.80 | 17.57 | 16.11 | 11.14 | 12.47 | 14.31 |
| Daily USD Hedged Index | 33.11 | 19.99 | 18.13 | 11.06 | 12.47 | 14.37 |
| Daily GBP Hedged Index | 32.52 | 18.99 | 17.38 | 11.10 | 12.50 | 14.28 |
| Daily CHF Hedged Index | 27.89 | 16.31 | 15.30 | 11.15 | 12.38 | 14.26 |

■ Vendor Code

| | QUICK | Bloomberg | Refinitiv |
|--------------------------------------------------------|-----------------|-----------|-----------------|
| JPX-Nikkei 400 Net Total Return EUR Hedged Index | S105#NREH/NKNJ | JN4NEH | .JPXNK400NTR2E |
| JPX-Nikkei 400 Net Total Return USD Hedged Index | S105#NRDH/NKNJ | JN4NUH | .JPXNK400NTR2D |
| JPX-Nikkei 400 Net Total Return GBP Hedged Index | S105#NRPH/NKNJ | JN4NGH | .JPXNK400NTR2P |
| JPX-Nikkei 400 Net Total Return CHF Hedged Index | S105#NRCH/NKNJ | JN4NCH | .JPXNK400NTR2C |
| JPX-Nikkei 400 Net Total Return Daily EUR Hedged Index | S105#NRDEH/NKNJ | JN4NDEH | .JPXNK400NTRD2E |
| JPX-Nikkei 400 Net Total Return Daily USD Hedged Index | S105#NRDDH/NKNJ | JN4NDUH | .JPXNK400NTRD2D |
| JPX-Nikkei 400 Net Total Return Daily GBP Hedged Index | S105#NRDPH/NKNJ | JN4NDGH | .JPXNK400NTRD2P |
| JPX-Nikkei 400 Net Total Return Daily CHF Hedged Index | S105#NRDCH/NKNJ | JN4NDCH | .JPXNK400NTRD2C |

■ Reference

Please refer to the "Index Guidebook" for the detail of the calculation method or constituents selection rules.

→(Nikkei) <https://indexes.nikkei.co.jp/en/nkave/index/profile?idx=jpxnk400chf>

(TSE) <https://www.jpx.co.jp/english/markets/indices/jpx-nikkei400/index.html>

(*) The data on the Monthly Factsheet are as of the end of the previous month.

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