JPX
JPX MARKET INNOVATION & RESEARCH

# TSE Currency Hedged Index Series

The Tokyo Stock Exchange Currency Hedged Index Series provides the return of the target indices when hedged for currency risk, and its indices are calculated using one month currency forward contracts to hedge the return of the base index. Two types of indices that use different hedging methods are calculated: one in which the forward contract value is adjusted on a monthly basis and one in which this value is adjusted on a daily basis. These indices apply a hedge ratio of 100%.

| # | Index | Vendor Code | |
|---|---|---|---|
| | | Bloomberg | Refinitiv |
| 1 | TOPIX Total Return EUR Hedged Index | TPXDEH INDEX | .TOPXDVEH |
| 2 | TOPIX Total Return GBP Hedged Index | TPXDGH INDEX | - |
| 3 | TOPIX Total Return USD Hedged Index | - | - |
| 4 | TOPIX Total Return SGD Hedged Index | - | - |
| 5 | TOPIX Total Return EUR Daily Hedged Index | TOPIXTHE INDEX | .TOPIXTHE |
| 6 | TOPIX Total Return GBP Daily Hedged Index | TOPIXTHP INDEX | .TOPXDVGBPH |
| 7 | TOPIX Total Return USD Daily Hedged Index | TOPIXTHD INDEX | .TOPXDVUSDH |
| 8 | TOPIX Total Return CHF Daily Hedged Index | TOPIXTHC INDEX | .TOPXDVCHFH |
| 9 | TOPIX Net Total Return EUR Hedged Index | TPXNEH INDEX | - |
| 10 | TOPIX Net Total Return GBP Hedged Index | - | - |
| 11 | TOPIX Net Total Return USD Hedged Index | - | - |
| 12 | TOPIX Net Total Return AUD Hedged Index | - | - |
| 13 | TOPIX Net Total Return HKD Hedged Index | - | - |
| 14 | TOPIX Net Total Return SGD Hedged Index | - | - |
| 15 | Tokyo Stock Exchange REIT Net Total Return USD Hedged Index | TSERTNUH INDEX | .TSERTNUH |

| Base Index | Base Date | Base Value |
|---|---|---|
| TOPIX Total Return Index | 2005/8/31 | 1,463.56 |
| TOPIX Net Total Return Index | 2005/8/31 | 1,426.88 |
| Tokyo Stock Exchange REIT Net Total Return Index | 2003/3/31 | 1,000.00 |

**Calculation Method** https://www.jpx.co.jp/english/markets/indices/line-up/index.html

**Related ETFs** https://www.jpx.co.jp/english/equities/products/etfs/issues/01.html

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**Disclaimer**