



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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