

Created on 31st July 2019

XINT M G-DM HL Japan NTR USD Index

USD

The XINT M G-DM HL Japan NTR USD Index covers the highly liquid and liquid segment of the Japanese equity market. The index membership comprises the 323 largest companies by freefloat adjusted market value and represents approximately 85% of the Japanese market.

INDEX PERFORMANCE - PRICE RETURN USD

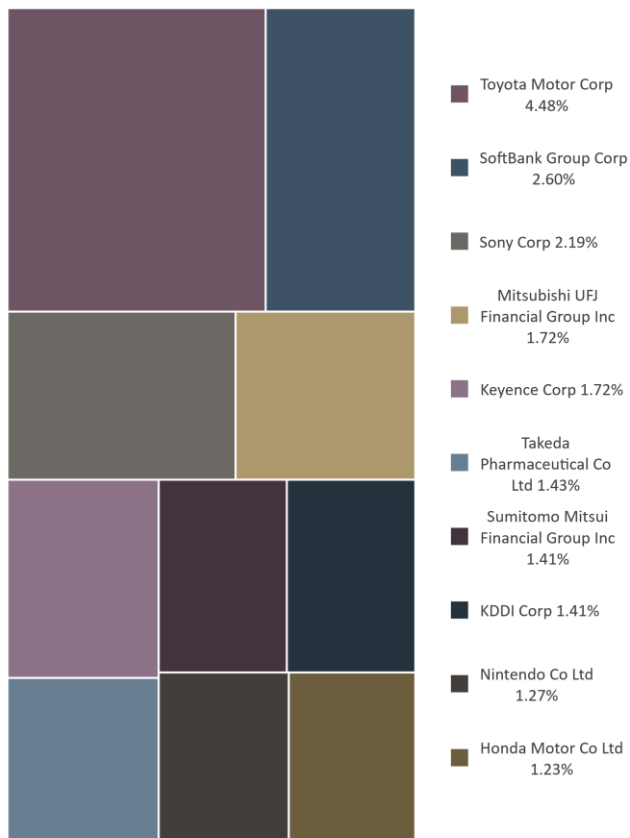


Index Return %	annualised	Standard Deviation %	annualised	Maximum Drawdown
3M	-1.40	3M	12.44	From 24 Jan 2018
6M	2.92	6M	13.24	To 26 Dec 2018
1Y	-4.81	1Y	16.04	Return -23.38%

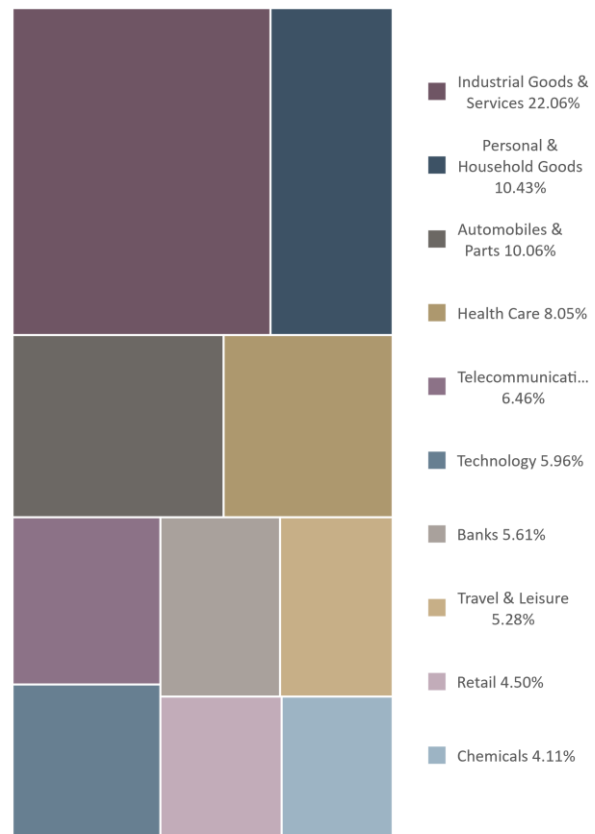
TOP 10 Largest Constituents

	FFMV million	Weight	Industry Sector
Toyota Motor Corp 4.48%	147,744	4.48%	Automobiles & Parts
SoftBank Group Corp 2.60%	85,567	2.60%	Telecommunications
Sony Corp 2.19%	72,124	2.19%	Personal & Household Goods
Mitsubishi UFJ Financial Group Inc 1.72%	56,738	1.72%	Banks
Keyence Corp 1.72%	56,557	1.72%	Industrial Goods & Services
Takeda Pharmaceutical Co Ltd 1.43%	47,149	1.43%	Health Care
Sumitomo Mitsui Financial Group Inc 1.41%	46,608	1.41%	Banks
KDDI Corp 1.41%	46,575	1.41%	Telecommunications
Nintendo Co Ltd 1.27%	41,852	1.27%	Personal & Household Goods
Honda Motor Co Ltd 1.23%	40,693	1.23%	Automobiles & Parts
Total	641,607	19.46%	

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



This information has been prepared by Index Intelligence GmbH ("IIG"). All information is provided "as is" and IIG makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to any data included herein. IIG makes no representations that the information contained herein is accurate, reliable, complete, or appropriate for use by all investors in all locations. Because of the possibility of human and mechanical errors as well as other factors, IIG is not responsible for any errors or omissions in the information contained herein. IIG is not utilizing this document to provide investment advice to you or any other party. The information referenced herein is intended for informational purposes only and should not be regarded as an offer to sell or a solicitation of an offer to buy any products or securities. No representation is made that any returns will be achieved through the use of this information. Any data on past performance, modelling or back-testing contained herein is not necessarily indicative of future results. All levels, prices and spreads are historical and do not represent current market levels, prices or spreads, some or all of which may have changed. IIG does not guarantee the accuracy or completeness of information which is stated to have been obtained from, or is based upon, trade and statistical services or other third party sources. You should consult with your own accounting, legal or other advisors as to the adequacy of this information for your purposes. No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of IIG. Distribution of IIG data and the use of IIG Indices to create financial products requires a licence with IIG and/or its licensors. © Copyright IIG (2018). All rights reserved. No part of this information may be reproduced in any manner without the prior written permission of IIG. Index Intelligence GmbH registered offices are Großer Hirschgraben 15, 60311 Frankfurt, Germany. Additional information will be furnished upon request.