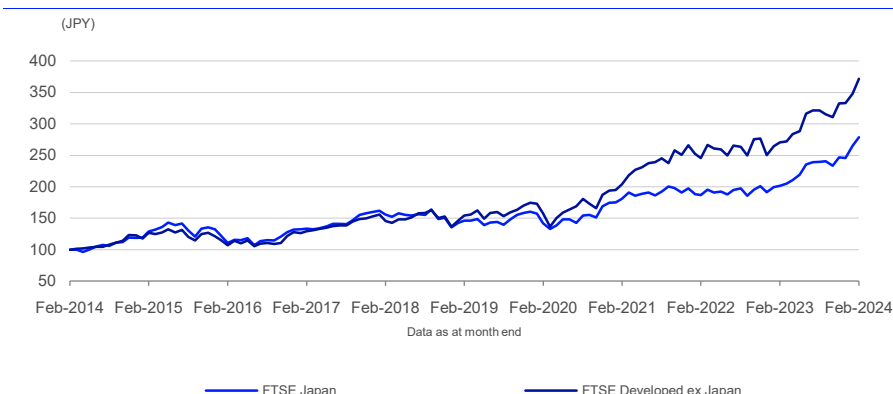


FTSE Japan Index

Data as at: 29 February 2024

The FTSE Japan Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Japan index is a market-capitalisation weighted index representing the performance of Japanese large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

10-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (JPY) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|-------------------------|----------|------|------|------|------|-------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Japan | 13.1 | 16.3 | 13.6 | 38.4 | 54.1 | 91.2 | 15.5 | 13.8 | 14.0 | 16.0 | 14.3 |
| FTSE Developed ex Japan | 11.8 | 15.6 | 11.7 | 37.6 | 83.0 | 140.9 | 22.3 | 19.2 | 14.3 | 17.8 | 18.2 |

* 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 % (JPY) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|-------------------------|------|------|------|------|-------|------|------|------|------|------|
| FTSE Japan | 10.3 | 11.5 | -0.3 | 21.0 | -15.3 | 18.3 | 8.9 | 13.2 | -3.1 | 28.2 |
| FTSE Developed ex Japan | 20.9 | -1.0 | 5.5 | 19.5 | -10.6 | 27.6 | 11.0 | 37.4 | -6.0 | 33.1 |

Return/Risk Ratio and Drawdown - Total Return

| Index (JPY) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Japan | 2.6 | 0.9 | 1.0 | 0.7 | -8.0 | -16.1 | -28.7 | -31.3 |
| FTSE Developed ex Japan | 2.5 | 1.2 | 1.1 | 0.8 | -6.9 | -14.3 | -34.9 | -34.9 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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 Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

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

Top 10 Constituents - FTSE Japan Index

| Constituent | ICB Sector | Net MCap (JPYm) | Wgt % |
|---------------------------------|-------------------------------------|-----------------|-------|
| Toyota Motor | Automobiles and Parts | 43,221,807 | 6.36 |
| Mitsubishi UFJ Financial | Banks | 17,880,338 | 2.63 |
| Tokyo Electron | Technology Hardware and Equipment | 16,174,163 | 2.38 |
| Sony Corp | Leisure Goods | 15,954,478 | 2.35 |
| Keyence Corp | Electronic and Electrical Equipment | 13,630,752 | 2.01 |
| Shin-Etsu Chemical | Chemicals | 12,168,494 | 1.79 |
| Hitachi | General Industrials | 11,199,236 | 1.65 |
| Mitsubishi Corp | General Industrials | 10,844,311 | 1.60 |
| Sumitomo Mitsui Financial Group | Banks | 10,614,679 | 1.56 |
| Mitsui & Co | Industrial Support Services | 9,706,915 | 1.43 |
| Totals | | 161,395,172 | 23.76 |

ICB Industry Breakdown - FTSE Japan Index

| ICB Code | ICB Industry | No. of Cons | Net MCap (JPYm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 60 | 81,549,719 | 12.01 |
| 15 | Telecommunications | 7 | 27,179,397 | 4.00 |
| 20 | Health Care | 34 | 51,526,289 | 7.59 |
| 30 | Financials | 40 | 83,094,426 | 12.23 |
| 35 | Real Estate | 37 | 21,958,541 | 3.23 |
| 40 | Consumer Discretionary | 109 | 158,606,446 | 23.35 |
| 45 | Consumer Staples | 50 | 40,058,771 | 5.90 |
| 50 | Industrials | 119 | 166,089,025 | 24.45 |
| 55 | Basic Materials | 39 | 34,911,135 | 5.14 |
| 60 | Energy | 4 | 5,255,588 | 0.77 |
| 65 | Utilities | 12 | 8,989,441 | 1.32 |
| Totals | | 511 | 679,218,779 | 100.00 |

Index Characteristics

| Attributes | FTSE Japan | FTSE Developed ex Japan |
|-----------------------------------|-------------|-------------------------|
| Number of constituents | 511 | 1596 |
| Net MCap (JPYm) | 679,218,779 | 8,947,086,807 |
| Dividend Yield % | 1.99 | 1.84 |
| Constituent Sizes (Net MCap JPYm) | | |
| Average | 1,329,195 | 5,605,944 |
| Largest | 43,221,807 | 460,180,121 |
| Smallest | 46,490 | 20,170 |
| Median | 449,112 | 1,653,431 |
| Weight of Largest Constituent (%) | 6.36 | 5.14 |
| Top 10 Holdings (% Index MCap) | 23.76 | 22.69 |

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 1986

Base Value

100

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

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

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