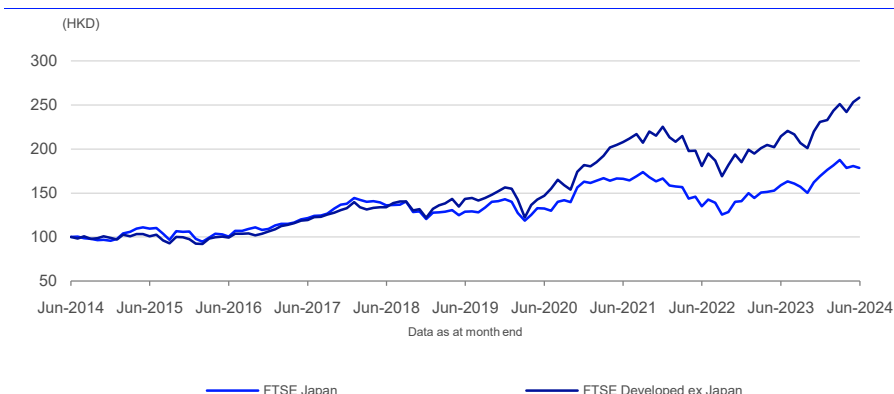


FTSE Japan Index (HKD)

Data as at: 28 June 2024

The FTSE Japan Index is comprised of large and mid cap Japanese companies that are constituents of the FTSE All-World Index. FTSE Kaigai Index (FTSE Developed ex Japan Index) consists of Large and Mid cap companies from the Developed markets of the FTSE All-World Index excluding Japan. The FTSE All-World Index in turn represents the Large and Mid Cap companies within the FTSE Global Equity Index Series (GEIS).

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (HKD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Japan	-4.8	5.5	5.5	12.2	7.4	38.5	2.4	6.7	15.4	15.9	15.3
FTSE Developed ex Japan	2.9	12.0	12.0	20.5	24.3	80.2	7.5	12.5	10.0	16.2	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 % (HKD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Japan	-3.3	11.1	2.9	26.3	-12.9	18.9	14.1	2.1	-15.4	20.1
FTSE Developed ex Japan	6.0	-1.4	8.8	24.7	-8.0	28.2	16.3	23.8	-17.8	24.6

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan	0.7	0.1	0.4	0.4	-9.3	-32.2	-32.2	-32.2
FTSE Developed ex Japan	2.1	0.5	0.7	0.7	-10.4	-25.6	-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 Rules are freely available on the FTSE website.

Availability

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

Industry Classification Benchmark

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 (HKDm)	Wgt %
Toyota Motor	Automobiles and Parts	1,893,238	5.53
Mitsubishi UFJ Financial	Banks	908,185	2.65
Sony Corp	Leisure Goods	794,217	2.32
Hitachi	General Industrials	774,218	2.26
Tokyo Electron	Technology Hardware and Equipment	743,725	2.17
Keyence Corp	Electronic and Electrical Equipment	666,390	1.95
Sumitomo Mitsui Financial Group	Banks	646,103	1.89
Recruit Holdings	Industrial Support Services	590,606	1.72
Shin-Etsu Chemical	Chemicals	576,507	1.68
Mitsubishi Corp	General Industrials	572,654	1.67
Totals		8,165,844	23.85

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	60	3,921,430	11.45
15	Telecommunications	7	1,333,443	3.89
20	Health Care	31	2,471,751	7.22
30	Financials	40	4,672,049	13.64
35	Real Estate	37	1,108,826	3.24
40	Consumer Discretionary	106	7,401,430	21.61
45	Consumer Staples	47	1,896,751	5.54
50	Industrials	119	8,978,870	26.22
55	Basic Materials	39	1,665,721	4.86
60	Energy	4	295,415	0.86
65	Utilities	12	497,110	1.45
Totals		502	34,242,796	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	502	1570
Net MCap (HKDm)	34,242,796	491,880,403
Dividend Yield %	2.02	1.78
Constituent Sizes (Net MCap HKDm)		
Average	68,213	313,300
Largest	1,893,238	25,915,152
Smallest	2,832	1,160
Median	23,040	87,659
Weight of Largest Constituent (%)	5.53	5.27
Top 10 Holdings (% Index MCap)	23.85	25.80

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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