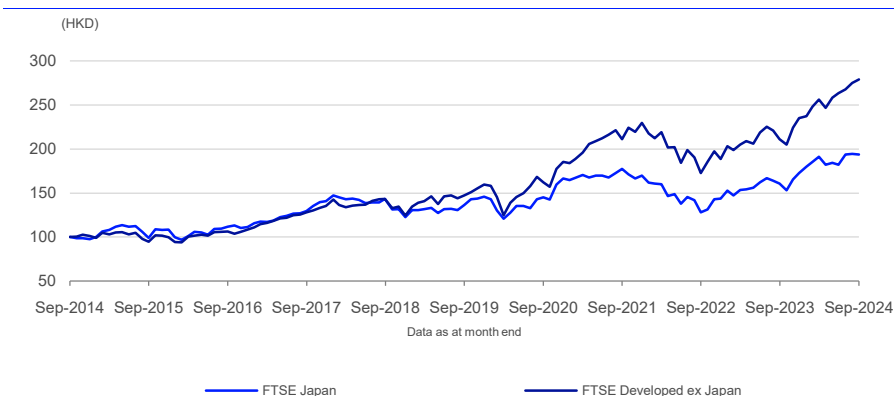


FTSE Japan Index (HKD)

Data as at: 30 September 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	6.3	1.2	12.1	20.6	9.1	42.1	2.9	7.3	22.9	16.8	15.4
FTSE Developed ex Japan	5.9	9.0	18.6	32.3	32.1	89.5	9.7	13.6	11.1	16.9	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	0.9	0.2	0.5	0.5	-16.5	-28.7	-32.2	-32.2
FTSE Developed ex Japan	2.8	0.6	0.7	0.7	-8.0	-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	1,636,951	4.51
Hitachi	General Industrials	909,520	2.51
Sony Corp	Leisure Goods	904,720	2.49
Mitsubishi UFJ Financial	Banks	893,224	2.46
Keyence Corp	Electronic and Electrical Equipment	722,435	1.99
Mitsubishi Corp	General Industrials	641,741	1.77
Recruit Holdings	Industrial Support Services	633,819	1.75
Shin-Etsu Chemical	Chemicals	618,028	1.70
Sumitomo Mitsui Financial Group	Banks	615,714	1.70
Tokyo Electron	Technology Hardware and Equipment	602,978	1.66
Totals		8,179,129	22.54

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	61	3,975,514	10.96
15	Telecommunications	6	1,382,923	3.81
20	Health Care	29	2,770,460	7.64
30	Financials	41	4,629,485	12.76
35	Real Estate	37	1,225,965	3.38
40	Consumer Discretionary	104	7,723,117	21.29
45	Consumer Staples	46	2,204,276	6.08
50	Industrials	118	9,776,411	26.95
55	Basic Materials	38	1,795,039	4.95
60	Energy	4	305,479	0.84
65	Utilities	12	491,435	1.35
Totals		496	36,280,104	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	496	1520
Net MCap (HKDm)	36,280,104	517,354,866
Dividend Yield %	2.29	1.74
Constituent Sizes (Net MCap HKDm)		
Average	73,145	340,365
Largest	1,636,951	26,272,667
Smallest	1,529	1,088
Median	25,884	106,379
Weight of Largest Constituent (%)	4.51	5.08
Top 10 Holdings (% Index MCap)	22.54	24.64

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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