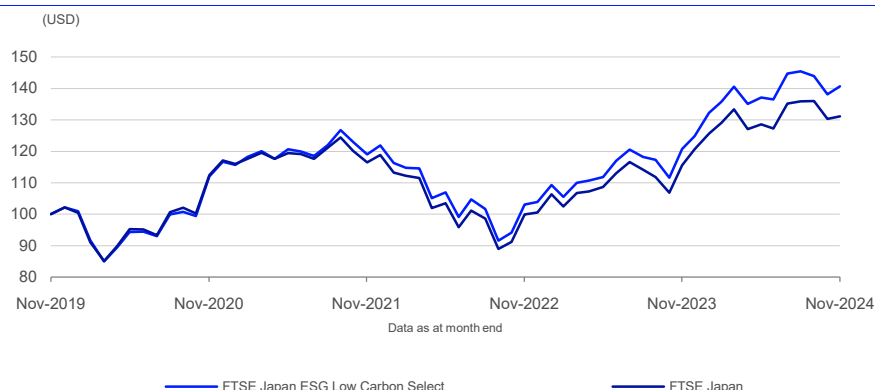


FTSE Japan ESG Low Carbon Select Index

Data as at: 29 November 2024

The FTSE Japan ESG Low Carbon Select Index Series is comprised of mid and large cap Japanese stocks and targets 50% reduction in index level carbon emissions, 50% reduction in fossil fuel reserves and 20% improvement in index level ESG ratings. The index is constructed using the FTSE Russell Target Exposure methodology. The index series also excludes companies involved with controversial product activities - weapons, thermal coal, tobacco, nuclear power, gambling, adult entertainment and companies involved with controversies related to the UN Global Compact principles.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Japan ESG Low Carbon Select	-3.3	2.6	12.7	16.5	18.2	40.7	5.7	7.1	23.2	17.7	15.6
FTSE Japan	-3.5	2.0	8.7	13.5	12.5	31.1	4.0	5.6	22.7	17.0	15.5

* 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 % (USD)	2019	2020	2021	2022	2023
FTSE Japan ESG Low Carbon Select	22.3	14.2	4.4	-14.8	20.1
FTSE Japan	19.5	14.6	1.5	-15.5	20.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan ESG Low Carbon Select	0.7	0.3	0.5	0.5	-17.4	-27.1	-31.1	-31.1
FTSE Japan	0.6	0.2	0.4	0.5	-16.3	-27.6	-32.8	-32.8

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

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe 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 indexes are calculated based on price and total return methodologies, and available end-of-day.

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

Constituent	ICB Sector	FTSE Japan ESG Low Carbon Select (Wgt %)	FTSE Japan (Wgt %)	Diff %
Toyota Motor	Automobiles and Parts	9.44	4.48	4.96
Sony Corp	Leisure Goods	6.96	2.67	4.29
Mizuho Financial Group	Banks	5.84	1.42	4.42
KDDI Corp	Telecommunications Service Providers	5.04	1.10	3.94
Itochu Corp	General Industrials	4.99	1.48	3.51
NEC	Technology Hardware and Equipment	4.03	0.48	3.55
Seven & I Holdings	Personal Care Drug and Grocery Stores	3.62	0.88	2.74
SoftBank	Telecommunications Service Providers	3.28	0.78	2.50
Daiichi Sankyo	Pharmaceuticals and Biotechnology	3.04	1.32	1.72
Bridgestone Corp	Automobiles and Parts	3.02	0.44	2.58
Totals		49.26	15.05	

ICB Industry Breakdown

		FTSE Japan ESG Low Carbon Select		FTSE Japan		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	31	13.64	61	10.47	3.17
15	Telecommunications	4	8.74	6	3.98	4.77
20	Health Care	15	8.23	29	7.52	0.71
30	Financials	20	13.55	41	14.51	-0.96
35	Real Estate	8	1.77	37	3.23	-1.46
40	Consumer Discretionary	50	25.05	104	21.27	3.78
45	Consumer Staples	16	6.86	46	5.96	0.91
50	Industrials	58	21.34	118	26.30	-4.96
55	Basic Materials	22	0.74	38	4.64	-3.90
60	Energy	2	0.04	4	0.83	-0.79
65	Utilities	2	0.05	12	1.30	-1.25
Totals		228	100.00	496	100.00	

Index Characteristics

Attributes	FTSE Japan ESG Low Carbon Select	FTSE Japan
Number of constituents	228	496
Dividend Yield %	2.42	2.31
Constituent (Wgt %)		
Average	0.44	0.20
Largest	9.44	4.48
Median	0.05	0.07
Top 10 Holdings (Wgt %)	49.26	23.19

INFORMATION

Index Universe

FTSE Japan Index

Index Launch

13 December 2019

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

March, exclusion list applied quarterly

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