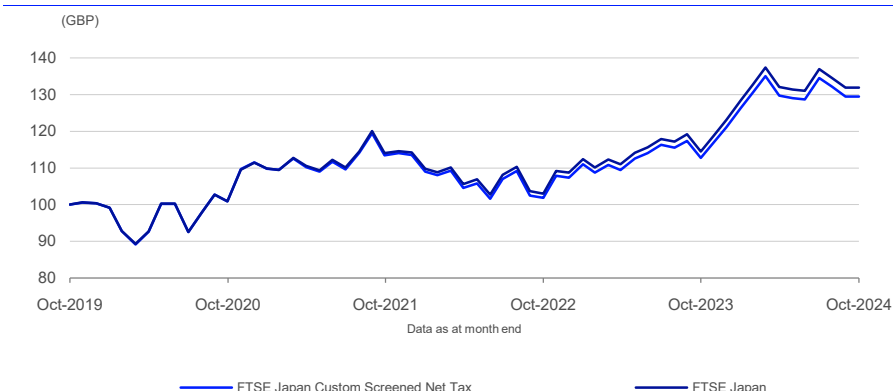


FTSE Japan Custom Screened Net Tax Index

Data as at: 31 October 2024

The FTSE Scottish Widows Custom Screened Indexes measure the performance of sub-indexes of the FTSE UK Series, FTSE Global Equity Series and FTSE RAFI Series after excluding the companies involved in Thermal Coal, Oil Sands, Tobacco and Controversial Weapons, and based on Controversial Conduct.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Japan Custom Screened Net Tax	-3.8	-0.2	6.9	14.9	14.1	29.5	4.5	5.3	22.2	14.1	12.2
FTSE Japan	-3.7	-0.1	7.1	15.2	15.7	31.9	5.0	5.7	22.2	14.0	12.1

* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE Japan Custom Screened Net Tax	15.0	11.1	1.8	-5.5	12.8
FTSE Japan	14.8	11.1	2.5	-4.8	13.3

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan Custom Screened Net Tax	0.6	0.2	0.4	-	-16.5	-17.0	-22.0	-
FTSE Japan	0.7	0.3	0.5	0.8	-16.4	-16.6	-21.8	-21.8

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

Drawdown - based on daily data

FEATURES

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.

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	Net MCap (GBPm)	Wgt %
Toyota Motor	Automobiles and Parts	162,404	4.72
Mitsubishi UFJ Financial	Banks	94,106	2.74
Hitachi	General Industrials	88,760	2.58
Sony Corp	Leisure Goods	83,420	2.42
Keyence Corp	Electronic and Electrical Equipment	69,344	2.02
Recruit Holdings	Industrial Support Services	65,269	1.90
Sumitomo Mitsui Financial Group	Banks	62,233	1.81
Mitsubishi Corp	General Industrials	57,954	1.68
Shin-Etsu Chemical	Chemicals	55,957	1.63
Tokio Marine Holdings	Non-life Insurance	54,017	1.57
Totals		793,463	23.06

ICB Industry Breakdown

		FTSE Japan Custom Screened Net Tax			FTSE Japan		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	60	379,313	11.02	61	381,072	10.95
15	Telecommunications	6	137,572	4.00	6	137,572	3.95
20	Health Care	29	274,690	7.98	29	274,690	7.89
30	Financials	39	458,242	13.32	41	460,185	13.22
35	Real Estate	37	114,181	3.32	37	114,181	3.28
40	Consumer Discretionary	104	735,303	21.37	104	735,303	21.12
45	Consumer Staples	45	180,458	5.24	46	206,330	5.93
50	Industrials	118	929,141	27.01	118	929,141	26.69
55	Basic Materials	38	165,228	4.80	38	165,228	4.75
60	Energy	3	22,609	0.66	4	29,062	0.83
65	Utilities	11	43,840	1.27	12	48,494	1.39
Totals		490	3,440,578	100.00	496	3,481,260	100.00

Index Characteristics

Attributes	FTSE Japan Custom Screened Net Tax
Number of constituents	490
Net MCap (GBPm)	3,440,578
Dividend Yield %	2.02
Constituent Sizes (Net MCap GBPm)	
Average	7,022
Largest	162,404
Smallest	151
Median	2,435
Weight of Largest Constituent (%)	4.72
Top 10 Holdings (% Index MCap)	23.06

INFORMATION

Index Universe

FTSE Japan Index

Index Launch

28 January 2022

Base Date

30 December 2016

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD and CAD

Review Dates

Quarterly in March, June, September, December

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