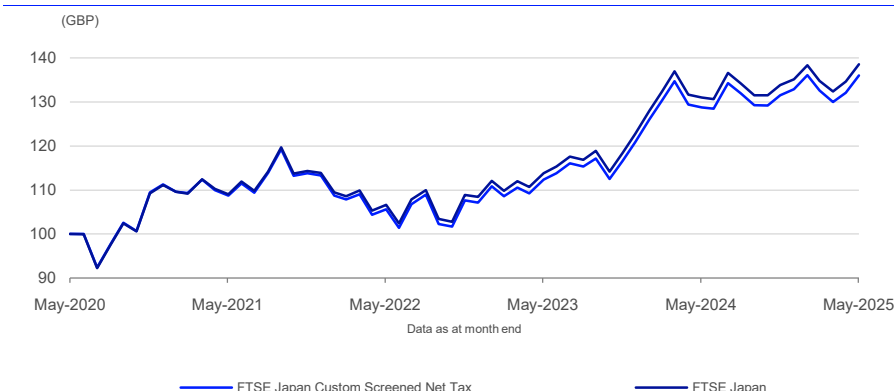


FTSE Japan Custom Screened Net Tax Index

Data as at: 30 May 2025

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	2.6	3.4	2.3	5.6	28.8	36.0	8.8	6.3	25.6	14.3	11.2
FTSE Japan	2.8	3.5	2.5	5.8	30.0	38.6	9.1	6.7	25.5	14.3	11.2

* 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 % (GBP)	2020	2021	2022	2023	2024
FTSE Japan Custom Screened Net Tax	11.1	1.8	-5.5	12.8	9.9
FTSE Japan	11.1	2.5	-4.8	13.3	10.1

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	0.3	0.5	0.6	-	-16.2	-16.5	-20.2	-
FTSE Japan	0.3	0.6	0.6	0.6	-16.0	-16.4	-19.6	-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	164,654	4.59
Mitsubishi UFJ Financial	Banks	116,096	3.24
Sony Corp	Leisure Goods	115,837	3.23
Hitachi	General Industrials	91,007	2.54
Sumitomo Mitsui Financial Group	Banks	69,831	1.95
Nintendo	Leisure Goods	63,297	1.77
Recruit Holdings	Industrial Support Services	63,169	1.76
Tokio Marine Holdings	Non-life Insurance	58,990	1.65
Keyence Corp	Electronic and Electrical Equipment	57,259	1.60
Mitsubishi Corp	General Industrials	56,012	1.56
Totals		856,153	23.88

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	57	373,589	10.42	57	373,589	10.34
15	Telecommunications	6	138,259	3.86	6	138,259	3.83
20	Health Care	27	237,592	6.63	27	237,592	6.58
30	Financials	42	536,599	14.97	42	536,599	14.85
35	Real Estate	37	124,618	3.48	37	124,618	3.45
40	Consumer Discretionary	100	819,318	22.85	100	819,318	22.68
45	Consumer Staples	45	183,700	5.12	46	208,736	5.78
50	Industrials	118	952,209	26.56	118	952,209	26.35
55	Basic Materials	37	152,013	4.24	37	152,013	4.21
60	Energy	4	24,832	0.69	4	24,832	0.69
65	Utilities	11	42,285	1.18	12	45,274	1.25
Totals		484	3,585,015	100.00	486	3,613,040	100.00

Index Characteristics

Attributes	FTSE Japan Custom Screened Net Tax
Number of constituents	484
Net MCap (GBPm)	3,585,015
Dividend Yield %	2.12
Constituent Sizes (Net MCap GBPm)	
Average	7,407
Largest	164,654
Smallest	368
Median	2,511
Weight of Largest Constituent (%)	4.59
Top 10 Holdings (% Index MCap)	23.88

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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