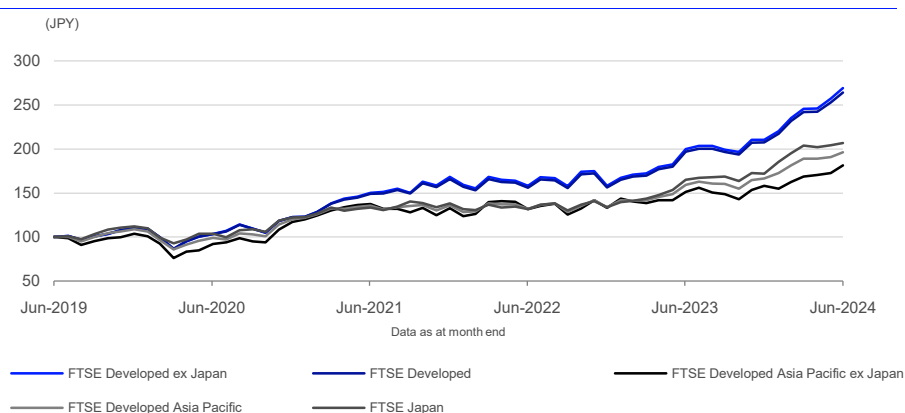


FTSE Kaigai Index

Data as at: 28 June 2024

The FTSE Kaigai Index (FTSE Developed ex Japan Index) is designed to help Japanese investors to benchmark their international equity investments. The 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).

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (JPY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed ex Japan	9.7	27.9	27.9	34.6	79.1	169.3	21.5	21.9	11.8	17.6	17.6
FTSE Developed	9.1	27.4	27.4	34.0	77.3	164.1	21.0	21.4	11.2	17.2	17.1
FTSE Developed Asia Pacific ex Japan	7.4	14.5	14.5	19.8	31.8	81.3	9.6	12.6	15.4	18.0	19.4
FTSE Developed Asia Pacific	3.7	18.0	18.0	23.1	44.8	96.3	13.1	14.4	12.8	15.7	15.0
FTSE Japan	1.4	20.4	20.4	25.4	54.8	106.9	15.7	15.7	14.2	16.2	13.9

* 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 % (JPY)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex Japan	20.9	-1.0	5.5	19.5	-10.6	27.6	11.0	37.4	-6.0	33.1
FTSE Developed	19.9	0.1	4.9	19.6	-11.0	26.8	10.9	35.4	-5.8	32.7
FTSE Developed Asia Pacific ex Japan	10.4	-7.7	5.5	28.2	-16.3	16.3	12.9	13.1	0.4	18.8
FTSE Developed Asia Pacific	10.4	3.2	2.0	23.9	-15.7	17.5	10.6	13.3	-1.6	24.2
FTSE Japan	10.3	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2

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

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.

Classification

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex Japan	3.0	1.2	1.2	0.9	-6.8	-14.3	-34.9	-34.9
FTSE Developed	3.1	1.2	1.3	0.9	-6.7	-14.0	-34.0	-34.0
FTSE Developed Asia Pacific ex Japan	1.2	0.5	0.7	0.5	-9.5	-13.6	-38.8	-38.9
FTSE Developed Asia Pacific	1.7	0.8	1.0	0.7	-7.6	-12.1	-31.3	-32.4
FTSE Japan	1.7	1.0	1.1	0.7	-8.0	-16.1	-28.7	-31.3

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (JPYm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	533,943,614	5.27
Apple Inc.	USA	Technology Hardware and Equipment	491,829,591	4.85
Nvidia	USA	Technology Hardware and Equipment	471,958,829	4.66
Amazon.Com	USA	Retailers	288,379,379	2.85
Meta Platforms Inc	USA	Software and Computer Services	177,468,349	1.75
Alphabet Class A	USA	Software and Computer Services	171,985,771	1.70
Alphabet Class C	USA	Software and Computer Services	145,121,044	1.43
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	123,712,315	1.22
Broadcom	USA	Technology Hardware and Equipment	117,271,762	1.16
JPMorgan Chase & Co	USA	Banks	93,118,197	0.92
Totals			2,614,788,850	25.80

ICB Supersector Breakdown

		FTSE Developed ex Japan			FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
1010	Technology	131	3,063,239,412	30.23	191	3,144,034,708	29.00
1510	Telecommunications	49	259,064,773	2.56	56	286,538,399	2.64
2010	Health Care	141	1,182,963,115	11.67	172	1,233,889,921	11.38
3010	Banks	86	572,829,514	5.65	107	628,108,976	5.79
3020	Financial Services	85	477,296,386	4.71	97	490,326,938	4.52
3030	Insurance	77	301,557,362	2.98	84	329,508,054	3.04
3510	Real Estate	103	216,856,687	2.14	140	239,702,414	2.21
4010	Automobiles and Parts	37	174,171,181	1.72	64	247,198,473	2.28
4020	Consumer Products and Services	67	229,960,161	2.27	103	281,672,567	2.60
4030	Media	32	142,313,290	1.40	39	144,495,158	1.33
4040	Retailers	42	595,052,253	5.87	61	610,248,787	5.63
4050	Travel and Leisure	61	177,565,023	1.75	78	187,942,517	1.73
4510	Food Beverage and Tobacco	74	316,639,072	3.12	102	339,131,562	3.13
4520	Personal Care Drug and Grocery Stores	38	195,130,812	1.93	57	211,718,088	1.95
5010	Construction and Materials	47	112,599,334	1.11	67	127,322,230	1.17
5020	Industrial Goods and Services	251	1,104,600,095	10.90	350	1,274,873,609	11.76
5510	Basic Resources	53	154,070,272	1.52	64	161,920,740	1.49
5520	Chemicals	47	125,236,736	1.24	75	151,706,007	1.40
6010	Energy	67	452,985,908	4.47	71	459,072,502	4.23
6510	Utilities	82	280,341,234	2.77	94	290,583,449	2.68
Totals		1570	10,134,472,622	100.00	2072	10,839,995,100	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

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, Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Developed ex Japan	FTSE Developed
Number of constituents	1570	2072
Net MCap (JPYm)	10,134,472,622	10,839,995,100
Dividend Yield %	1.78	1.80
Constituent Sizes (Net MCap JPYm)		
Average	6,455,078	5,231,658
Largest	533,943,614	533,943,614
Smallest	23,900	23,900
Median	1,806,076	1,245,757
Weight of Largest Constituent (%)	5.27	4.93
Top 10 Holdings (% Index MCap)	25.80	24.12

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (JPYm)	Wgt %
Australia	105	221,655,869	2.19
Austria	7	5,794,651	0.06
Belgium	14	25,642,109	0.25
Canada	48	274,228,754	2.71
Denmark	18	100,705,469	0.99
Finland	14	27,646,588	0.27
France	69	292,509,032	2.89
Germany	70	231,112,160	2.28
Hong Kong	72	57,114,692	0.56
Ireland	5	7,567,465	0.07
Israel	30	17,395,599	0.17
Italy	34	77,638,018	0.77
Korea	160	151,939,061	1.50
Netherlands	31	141,289,127	1.39
New Zealand	15	8,612,218	0.08
Norway	17	17,949,760	0.18
Poland	10	9,957,854	0.10
Portugal	4	4,846,226	0.05
Singapore	36	36,515,748	0.36
Spain	25	73,875,725	0.73
Sweden	52	90,756,470	0.90
Switzerland	52	259,964,280	2.57
UK	103	427,558,109	4.22
USA	579	7,572,197,639	74.72
Totals	1570	10,134,472,622	100.00

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659