

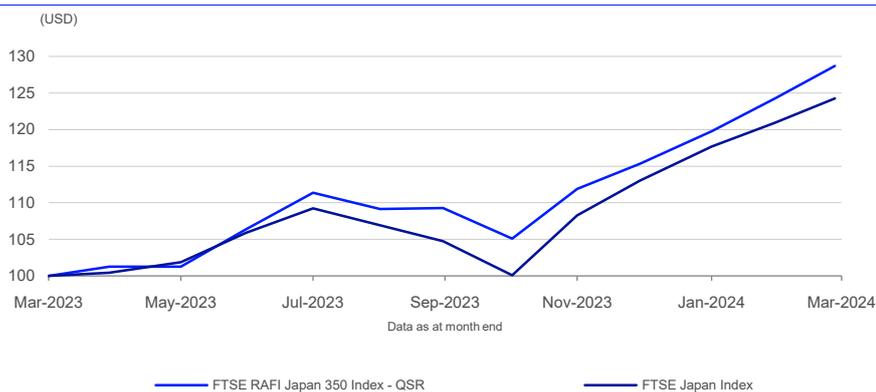
FTSE RAFI™ Japan 350 Index – QSR

Data as at: 29 March 2024

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE RAFI Japan 350 Index - QSR consists of the 350 companies with the largest RAFI fundamental values from the constituents of the FTSE Japan All Cap Index. Weighting changes and constituent additions arising from the annual review will be implemented in four stages, using data as of the close of the last business day of February and the close of the first Friday of June, September and December.

1-Year Performance - Total Return



Index Characteristics

Attributes	FTSE RAFI Japan 350 Index - QSR	FTSE Japan
Number of constituents	367	506
Dividend Yield %	2.26	1.97
Constituent (Wgt %)		
Average	0.27	0.20
Largest	4.97	6.44
Median	0.12	0.07
Top 10 Holdings (Wgt %)	24.36	24.05

FEATURES

Coverage

The 350 Japanese companies with the largest RAFI fundamental values.

Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and 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.

Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents - FTSE RAFI Japan 350 Index – QSR

Constituent	ICB Sector	FTSE RAFI Japan 350 Index - QSR (Wgt %)	FTSE Japan (Wgt %)	Diff %
Toyota Motor	Automobiles and Parts	4.97	6.44	-1.47
Mitsubishi UFJ Financial	Banks	4.00	2.46	1.54
Sumitomo Mitsui Financial Group	Banks	3.00	1.59	1.41
SoftBank Group	Telecommunications Service Providers	2.13	1.23	0.90
Sony Corp	Leisure Goods	2.07	2.28	-0.21
Mizuho Financial Group	Banks	2.03	1.10	0.93
Mitsubishi Corp	General Industrials	1.78	1.88	-0.10
Hitachi	General Industrials	1.52	1.75	-0.23
Honda Motor Co	Automobiles and Parts	1.51	1.29	0.22
Mitsui & Co	Industrial Support Services	1.35	1.47	-0.12
Totals		24.36	21.49	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI Japan 350 Index - QSR		FTSE Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	35	8.29	60	12.01	-3.72
1510	Telecommunications	5	5.36	7	3.86	1.50
2010	Health Care	19	4.41	32	7.08	-2.67
3010	Banks	21	11.86	21	7.12	4.74
3020	Financial Services	7	2.15	12	1.90	0.26
3030	Insurance	7	4.59	7	3.32	1.27
3510	Real Estate	23	3.46	37	3.51	-0.05
4010	Automobiles and Parts	25	11.89	27	11.70	0.19
4020	Consumer Products and Services	25	6.29	37	7.20	-0.90
4030	Media	3	0.33	7	0.33	-0.01
4040	Retailers	13	1.67	19	2.40	-0.72
4050	Travel and Leisure	10	0.79	17	1.62	-0.83
4510	Food, Beverage and Tobacco	21	3.29	28	3.19	0.10
4520	Personal Care, Drug and Grocery Stores	14	2.37	20	2.49	-0.12
5010	Construction and Materials	16	1.87	20	2.06	-0.19
5020	Industrial Goods and Services	77	20.92	99	22.80	-1.88
5510	Basic Resources	8	2.41	11	1.17	1.24
5520	Chemicals	24	3.93	29	4.00	-0.07
6010	Energy	4	1.62	4	0.83	0.79
6510	Utilities	10	2.48	12	1.41	1.06
Totals		367	100.00	506	100.00	

INFORMATION

Index Universe

FTSE Japan All Cap Index

Index Launch

18 March 2013

Base Date

21 December 2012

Base Value

5000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March with implementation in March, June, September & December.



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