

FTSE RAFI™ Japan Hedged in Canadian Dollar Index

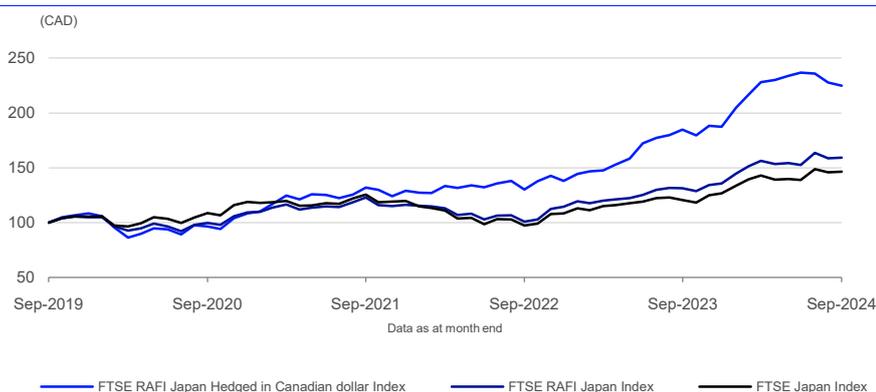
Data as at: 30 September 2024

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 Hedged in Canadian Dollar Index is part of the FTSE RAFI Country Index Series. The index comprises all Japanese stocks in the FTSE RAFI Developed ex US 1000 Index.

The FTSE currency hedging methodology allows exposure to the returns of the assets in the index without being exposed to the volatility of the exchange rate against the Canadian dollar.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE RAFI Japan Hedged in Canadian dollar Index	-5.0	-2.1	20.0	21.6	70.6	124.8	19.5	17.6	26.0	18.3	14.6
FTSE RAFI Japan Index	4.4	1.1	17.3	21.1	29.6	59.2	9.0	9.7	22.9	15.0	12.1
FTSE Japan Index	5.5	1.8	15.5	21.5	16.6	46.4	5.2	7.9	22.2	14.8	12.3

* 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 % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI Japan Hedged in Canadian dollar Index	9.8	11.3	0.9	21.3	-15.4	15.4	-0	19.1	6.9	35.9
FTSE RAFI Japan Index	4.8	33.7	1.6	16.2	-5.5	9.2	4.1	6.5	-1.5	18.4
FTSE Japan Index	5.4	33.3	-0.7	17.1	-5.2	13.4	12.6	0.7	-9.3	16.8

FEATURES

Coverage

Japanese constituents of the FTSE RAFI Developed ex US 1000 Index.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

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, 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.

Methodology

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

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Japan Hedged in Canadian dollar Index	0.8	1.1	1.2	0.7	-25.7	-25.7	-31.2	-35.3
FTSE RAFI Japan Index	0.9	0.7	0.8	0.8	-16.6	-18.4	-23.9	-24.3
FTSE Japan Index	0.9	0.4	0.6	0.7	-15.7	-23.3	-27.4	-27.4

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

Top 5 Constituents - FTSE RAFI Japan Hedged in Canadian Dollar (% Weight)

Constituent	ICB Sector	FTSE RAFI Japan Hedged in Canadian dollar (Wgt %)	FTSE Japan (Wgt %)	Diff %
Toyota Motor	Automobiles and Parts	4.46	4.51	-0.05
Mitsubishi UFJ Financial	Banks	3.36	2.46	0.90
Sumitomo Mitsui Financial Group	Banks	2.84	1.70	1.14
Sony Corp	Leisure Goods	2.31	2.49	-0.18
Hitachi	General Industrials	2.30	2.51	-0.21
Totals		15.27	13.67	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI Japan Hedged in Canadian dollar		FTSE Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	30	7.59	61	10.96	-3.37
1510	Telecommunications	5	4.90	6	3.81	1.09
2010	Health Care	14	4.54	29	7.64	-3.10
3010	Banks	14	10.76	23	7.29	3.47
3020	Financial Services	6	2.03	11	1.73	0.30
3030	Insurance	7	4.41	7	3.74	0.67
3510	Real Estate	16	2.96	37	3.38	-0.41
4010	Automobiles and Parts	21	11.18	27	8.85	2.33
4020	Consumer Products and Services	17	6.90	34	7.86	-0.95
4030	Media	2	0.28	8	0.40	-0.11
4040	Retailers	10	1.35	19	2.67	-1.32
4050	Travel and Leisure	7	0.60	16	1.51	-0.91
4510	Food, Beverage and Tobacco	15	3.34	28	3.41	-0.07
4520	Personal Care, Drug and Grocery Stores	8	2.46	18	2.67	-0.21
5010	Construction and Materials	10	2.24	21	2.21	0.03
5020	Industrial Goods and Services	62	23.70	97	24.74	-1.04
5510	Basic Resources	6	2.29	10	1.05	1.24
5520	Chemicals	16	3.86	28	3.90	-0.04
6010	Energy	4	1.78	4	0.84	0.94
6510	Utilities	10	2.82	12	1.35	1.46
Totals		280	100.00	496	100.00	

INFORMATION

Index Universe

FTSE RAFI Developed ex US 1000 Index

Base Date

31 January 2006

Base Value

5000

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

CAD

Review Dates

Annually in March

Index Characteristics

Attributes	FTSE RAFI Japan Hedged in Canadian dollar	FTSE Japan
Number of constituents	280	496
Dividend Yield %	-	2.29
Constituent (Wgt %)		
Average	0.36	0.20
Largest	4.46	4.51
Median	0.18	0.07
Top 10 Holdings (Wgt %)	24.09	22.54



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info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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