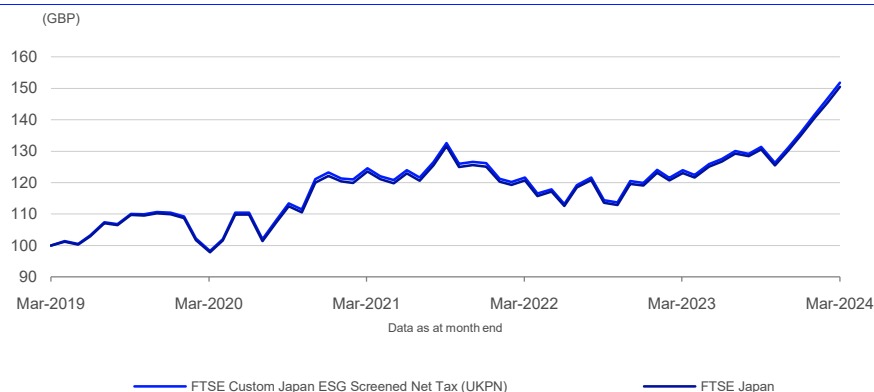


FTSE Custom Japan ESG Screened Net Tax (UKPN) Index

Data as at: 29 March 2024

The FTSE Custom ESG Screened Index Series is designed to represent the performance of FTSE Russell indices that exclude companies based on ESG screens. FTSE Russell excludes companies from the underlying eligible universe that are in breach of the UN Global Compact (UNGC), involved in controversial weapons, small arms, oil sands and coal extraction. The FTSE Custom Japan ESG Screened Net Tax (UKPN) Index measures the performance of investable securities in the large and mid cap value segment of the market.

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 Custom Japan ESG Screened Net Tax (UKPN)	11.8	15.6	11.8	22.5	21.9	51.8	6.8	8.7	14.6	13.4	12.0
FTSE Japan	11.6	15.3	11.6	22.3	21.8	50.5	6.8	8.5	14.6	13.4	11.9

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Custom Japan ESG Screened Net Tax (UKPN)	2.8	17.8	23.1	14.8	-8.0	15.4	11.6	2.4	-4.9	13.2
FTSE Japan	2.7	17.6	22.7	14.4	-7.6	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 Custom Japan ESG Screened Net Tax (UKPN)	1.5	0.5	0.7	0.9	-7.4	-19.8	-21.8	-21.8
FTSE Japan	1.5	0.5	0.7	0.9	-7.4	-19.6	-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 liquidity screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Toyota Motor	Automobiles and Parts	236,747	6.60
Tokyo Electron	Technology Hardware and Equipment	90,794	2.53
Mitsubishi UFJ Financial	Banks	90,559	2.53
Sony Corp	Leisure Goods	83,708	2.34
Keyence Corp	Electronic and Electrical Equipment	70,787	1.97
Mitsubishi Corp	General Industrials	68,960	1.92
Shin-Etsu Chemical	Chemicals	65,610	1.83
Hitachi	General Industrials	64,313	1.79
Sumitomo Mitsui Financial Group	Banks	58,363	1.63
Mitsui & Co	Industrial Support Services	54,083	1.51
Totals		883,924	24.66

ICB Industry Breakdown

		FTSE Custom Japan ESG Screened Net Tax (UKPN)		FTSE Japan		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	60	12.32	60	12.01	0.30
15	Telecommunications	7	3.96	7	3.86	0.10
20	Health Care	32	7.26	32	7.08	0.18
30	Financials	39	12.61	40	12.33	0.27
35	Real Estate	37	3.60	37	3.51	0.09
40	Consumer Discretionary	107	23.84	107	23.25	0.59
45	Consumer Staples	46	5.05	48	5.68	-0.63
50	Industrials	118	24.69	119	24.85	-0.17
55	Basic Materials	40	5.31	40	5.18	0.13
60	Energy	3	0.68	4	0.83	-0.15
65	Utilities	5	0.69	12	1.41	-0.72
Totals		494	100.00	506	100.00	

Index Characteristics

Attributes	FTSE Custom Japan ESG Screened Net Tax (UKPN)	FTSE Japan
Number of constituents	494	506
Dividend Yield %	1.96	1.97
Constituent (Wgt %)		
Average	0.20	0.20
Largest	6.60	6.44
Median	0.07	0.07
Top 10 Holdings (Wgt %)	24.65	24.06

INFORMATION

Index Universe

FTSE Japan

Index Launch

2 June 2021

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP

Review Dates

Semi-annually in March and September

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