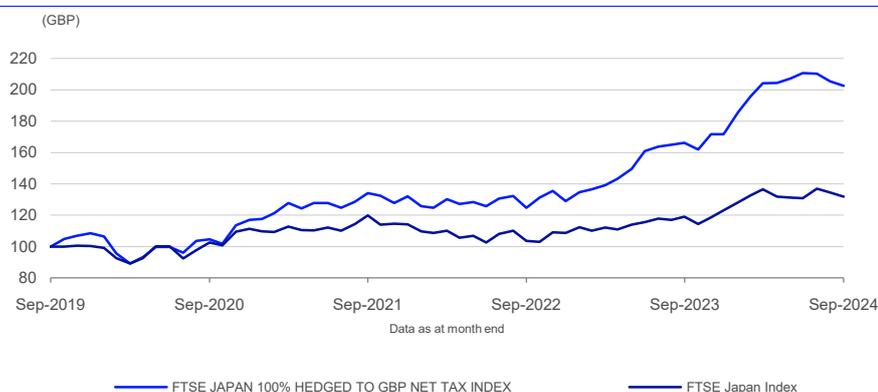


FTSE Japan 100% Hedged to GBP Net Tax Index

Data as at: 30 September 2024

The FTSE Japan Hedged 100% to GBP Index is comprised of large and mid cap Japanese equity securities. The FTSE currency hedging methodology provides exposure to the returns of the foreign assets in the index without being exposed to the volatility of exchange rates movements relative to Pound Sterling. The index uses the WM Reuters one month (16:00 hrs London Time mid price) forward rates in the currency hedging calculation.

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 100% HEDGED TO GBP NET TAX INDEX	-3.9	-1.3	18.0	21.8	51.1	102.6	14.8	15.2	25.4	18.0	13.8
FTSE Japan Index	0.7	-4.0	7.1	10.7	9.9	31.8	3.2	5.7	22.3	13.9	12.0

* 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)	2019	2020	2021	2022	2023
FTSE JAPAN 100% HEDGED TO GBP NET TAX INDEX	17.7	8	12.8	-2.3	33.2
FTSE Japan Index	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 JAPAN 100% HEDGED TO GBP NET TAX INDEX	0.8	0.9	1.1	-	-25.2	-25.2	-30.3	-
FTSE Japan Index	0.5	0.3	0.5	0.8	-16.4	-17.1	-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 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 net of tax 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	157,113	4.51
Hitachi	General Industrials	87,295	2.51
Sony Corp	Leisure Goods	86,834	2.49
Mitsubishi UFJ Financial	Banks	85,731	2.46
Keyence Corp	Electronic and Electrical Equipment	69,339	1.99
Mitsubishi Corp	General Industrials	61,594	1.77
Recruit Holdings	Industrial Support Services	60,833	1.75
Shin-Etsu Chemical	Chemicals	59,318	1.70
Sumitomo Mitsui Financial Group	Banks	59,096	1.70
Tokyo Electron	Technology Hardware and Equipment	57,873	1.66
Totals		785,025	22.54

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	61	381,566	10.96
15	Telecommunications	6	132,732	3.81
20	Health Care	29	265,906	7.64
30	Financials	41	444,334	12.76
35	Real Estate	37	117,667	3.38
40	Consumer Discretionary	104	741,258	21.29
45	Consumer Staples	46	211,564	6.08
50	Industrials	118	938,331	26.95
55	Basic Materials	38	172,286	4.95
60	Energy	4	29,320	0.84
65	Utilities	12	47,167	1.35
Totals		496	3,482,131	100.00

Index Characteristics

Attributes	FTSE JAPAN 100% HEDGED TO GBP NET TAX
Number of constituents	496
Net MCap (GBPm)	3,482,131
Constituent Sizes (Net MCap GBPm)	
Average	7,020
Largest	157,113
Smallest	147
Median	2,484
Weight of Largest Constituent (%)	4.51
Top 10 Holdings (% Index MCap)	22.54

INFORMATION

Index Universe

FTSE Japan

Index Launch

2 September 2019

Base Date

31 October 2014

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Quarterly in March, June, September and December

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