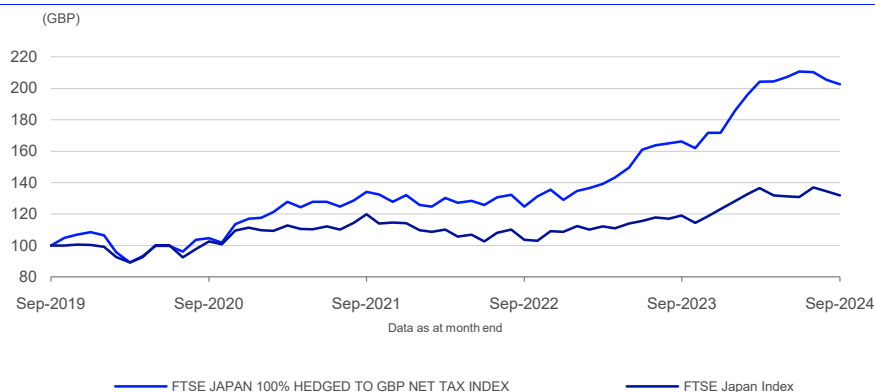


FTSE Japan 100% Hedged to GBP Net Tax Index

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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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