

# FTSE4Good Japan Index

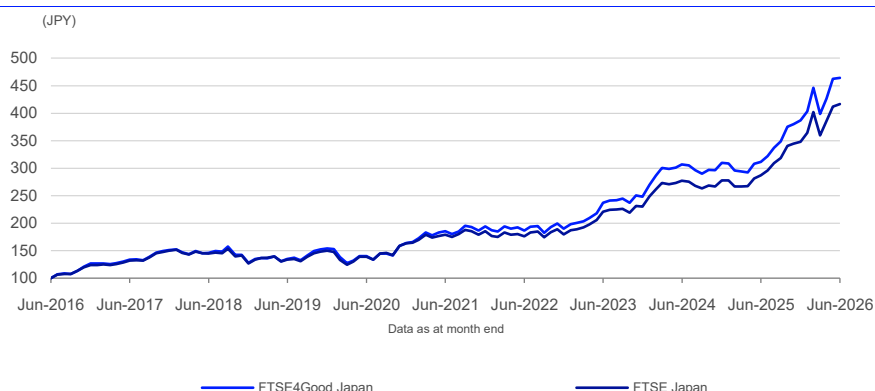
Data as at: 30 June 2026

The FTSE4Good Japan Index is designed to measure the performance of companies in Japan that meet the globally recognised ESG inclusion standards used by the FTSE4Good Index Series.

To remain consistent with market expectations and developments in ESG practice the inclusion criteria are revised regularly. Criteria development is overseen by the independent FTSE Russell ESG Advisory committee, consisting of senior investment market practitioners and other leading experts from a range of areas including academia, non-governmental and inter-governmental organizations, companies and trade unions. This helps to ensure that the ESG Ratings methodology and the associated index products, including the FTSE4Good Index Series, evolve in line with the highest standards in the industry and continue to meet market needs.

Each year, FTSE Russell's ESG analysts communicate with all companies in the research universe and conduct detailed engagement with companies facing potential index deletion or trying to improve their ESG practices. Through this process FTSE4Good indices have had a measurable impact on the ESG practices of hundreds of companies around the world.

## 10-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (JPY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good Japan	16.4	20.1	20.1	49.2	96.1	150.6	25.2	20.2	21.1	19.7	13.8
FTSE Japan	15.9	19.8	19.8	45.3	88.6	132.9	23.6	18.4	19.5	18.9	13.2

\* 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 % (JPY)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE4Good Japan	-1.2	19.5	-15.5	20.7	6.3	18.4	-2.2	30.8	24.6	25.0
FTSE Japan	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2	20.6	25.4

## FEATURES

### Criteria

Companies need to meet a variety of ESG criteria to meet the inclusion requirements – please see [www.ftserussell.com](http://www.ftserussell.com) for details.

### Objective

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

### Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

### 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 categorised in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Japan	2.4	1.3	1.5	1.1	-12.0	-24.8	-24.8	-29.8
FTSE Japan	2.2	1.2	1.4	1.1	-11.5	-24.2	-24.2	-31.3

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

## Top 10 Constituents (by MCap)

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Mitsubishi UFJ Financial	Banks	34,841,971	4.30
Tokyo Electron	Technology Hardware and Equipment	33,910,588	4.19
Kioxia Holdings	Technology Hardware and Equipment	30,058,815	3.71
Toyota Motor	Automobiles and Parts	29,093,837	3.59
Advantest Corp	Technology Hardware and Equipment	23,397,587	2.89
Sumitomo Mitsui Financial Group	Banks	22,930,137	2.83
SoftBank Group	Telecommunications Service Providers	22,390,867	2.77
Murata Manufacturing	Technology Hardware and Equipment	19,792,442	2.44
Hitachi	General Industrials	19,724,843	2.44
Sony Corp	Leisure Goods	19,362,364	2.39
<b>Totals</b>		<b>255,503,454</b>	<b>31.56</b>

## Industry Breakdown

ICB Code	ICB Industry	FTSE4Good Japan			FTSE Japan		
		No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	38	175,384,391	21.66	55	186,531,783	18.63
15	Telecommunications	5	40,482,465	5.00	7	41,480,555	4.14
20	Health Care	18	38,580,831	4.77	24	49,881,126	4.98
30	Financials	31	152,728,355	18.87	44	161,620,426	16.14
35	Real Estate	17	18,523,376	2.29	36	26,162,934	2.61
40	Consumer Discretionary	63	133,055,407	16.44	98	164,746,507	16.45
45	Consumer Staples	23	29,184,088	3.60	44	42,631,283	4.26
50	Industrials	65	167,339,378	20.67	115	260,933,527	26.06
55	Basic Materials	28	42,299,823	5.23	36	47,543,502	4.75
60	Energy	4	7,203,040	0.89	5	7,624,817	0.76
65	Utilities	4	4,784,047	0.59	12	12,108,505	1.21
<b>Totals</b>		<b>296</b>	<b>809,565,201</b>	<b>100.00</b>	<b>476</b>	<b>1,001,264,965</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE4Good Japan	FTSE Japan
Number of constituents	296	476
Net MCap (JPYm)	809,565,201	1,001,264,965
Dividend Yield %	1.84	1.87
Constituent Sizes (Net MCap JPYm)		
Average	2,735,018	2,103,498
Largest	34,841,971	34,841,971
Smallest	108,711	74,630
Median	879,238	635,692
Weight of Largest Constituent (%)	4.30	3.48
Top 10 Holdings (% Index MCap)	31.56	25.52

## INFORMATION

## Index Universe

FTSE Japan

## Index Launch

21 September 2004

## Base Date

29 June 2001

## Base Value

5000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

Real-time and end-of-day index available

## End-of-Day Distribution

Via FTP and email

## Currency

JPY

## Review Dates

Semi-annually in June and December

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