

FTSE4Good Japan Index

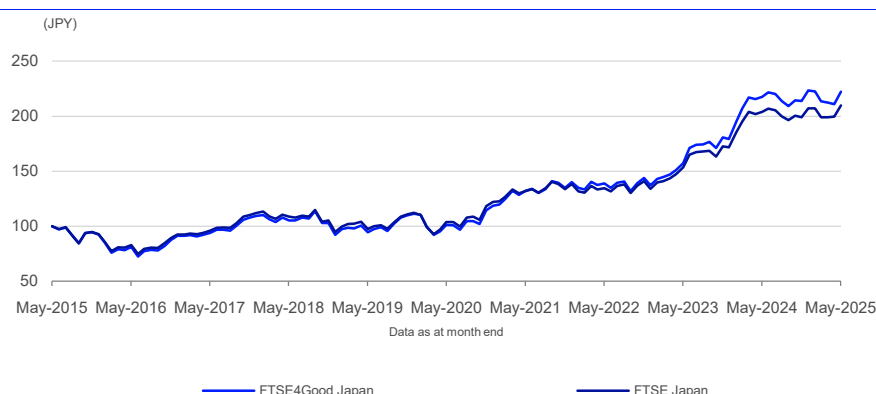
Data as at: 30 May 2025

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	4.0	3.9	-0.5	2.2	60.2	119.7	17.0	17.1	29.2	19.0	12.9
FTSE Japan	5.4	5.5	1.3	2.9	56.0	102.4	16.0	15.1	27.3	18.2	12.2

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE4Good Japan	12.4	-1.2	19.5	-15.5	20.7	6.3	18.4	-2.2	30.8	24.6
FTSE Japan	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2	20.6

FEATURES

Criteria

Companies need to meet a variety of ESG criteria to meet the inclusion requirements – please see 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	0.1	0.8	1.3	0.5	-24.8	-24.8	-24.8	-30.6
FTSE Japan	0.2	0.8	1.2	0.5	-24.2	-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 %
Toyota Motor	Automobiles and Parts	32,039,814	6.21
Mitsubishi UFJ Financial	Banks	22,591,085	4.38
Sony Corp	Leisure Goods	22,540,627	4.37
Hitachi	General Industrials	17,709,017	3.43
Sumitomo Mitsui Financial Group	Banks	13,588,353	2.63
Recruit Holdings	Industrial Support Services	12,292,032	2.38
Tokio Marine Holdings	Non-life Insurance	11,478,800	2.23
Mitsubishi Corp	General Industrials	10,899,413	2.11
Itochu Corp	General Industrials	10,298,922	2.00
Mizuho Financial Group	Banks	10,144,330	1.97
Totals		163,582,394	31.71

Industry Breakdown

		FTSE4Good Japan			FTSE Japan		
ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	33	58,424,190	11.33	57	72,696,367	10.34
15	Telecommunications	4	25,639,693	4.97	6	26,903,780	3.83
20	Health Care	17	37,397,611	7.25	27	46,232,708	6.58
30	Financials	23	95,674,224	18.55	42	104,416,367	14.85
35	Real Estate	14	14,155,930	2.74	37	24,249,202	3.45
40	Consumer Discretionary	53	110,205,186	21.36	100	159,430,384	22.68
45	Consumer Staples	23	27,510,219	5.33	46	40,617,668	5.78
50	Industrials	56	113,003,857	21.91	118	185,289,445	26.35
55	Basic Materials	27	25,181,144	4.88	37	29,580,027	4.21
60	Energy	4	4,832,077	0.94	4	4,832,077	0.69
65	Utilities	4	3,825,498	0.74	12	8,809,883	1.25
Totals		258	515,849,628	100.00	486	703,057,906	100.00

Index Characteristics

Attributes	FTSE4Good Japan	FTSE Japan
Number of constituents	258	486
Net MCap (JPYm)	515,849,628	703,057,906
Dividend Yield %	2.45	2.37
Constituent Sizes (Net MCap JPYm)		
Average	1,999,417	1,446,621
Largest	32,039,814	32,039,814
Smallest	102,013	71,514
Median	731,800	493,509
Weight of Largest Constituent (%)	6.21	4.56
Top 10 Holdings (% Index MCap)	31.71	23.70

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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