

FTSE4Good Japan Index

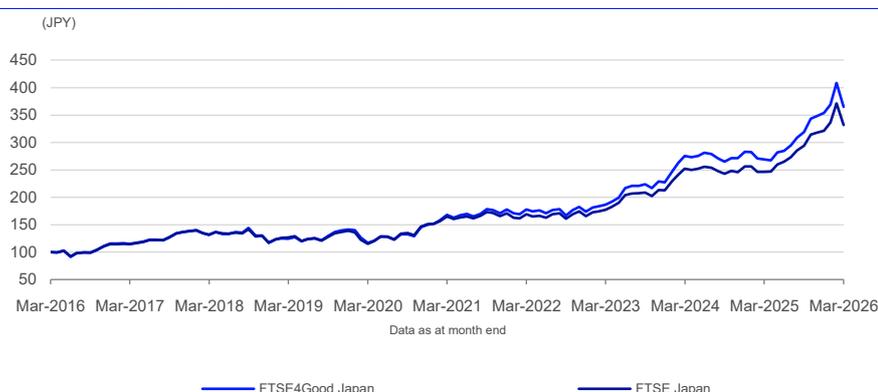
Data as at: 31 March 2026

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	3.2	14.4	3.2	35.6	96.0	117.7	25.1	16.8	24.1	19.1	13.4
FTSE Japan	3.3	12.9	3.3	34.9	87.1	101.1	23.2	15.0	22.3	18.3	12.8

* 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 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	1.5	1.4	1.3	0.9	-14.9	-24.8	-24.8	-29.8
FTSE Japan	1.5	1.4	1.2	0.9	-13.9	-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	33,572,363	5.18
Mitsubishi UFJ Financial	Banks	28,543,874	4.40
Hitachi	General Industrials	19,321,872	2.98
Sony Corp	Leisure Goods	19,273,880	2.97
Sumitomo Mitsui Financial Group	Banks	18,260,431	2.82
Mitsubishi Corp	General Industrials	17,421,954	2.69
Tokyo Electron	Technology Hardware and Equipment	16,491,151	2.54
Mitsui & Co	Industrial Support Services	15,078,356	2.33
Advantest Corp	Technology Hardware and Equipment	14,722,909	2.27
Mizuho Financial Group	Banks	14,614,527	2.25
Totals		197,301,317	30.43

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	35	77,311,135	11.92	55	95,956,971	11.26
15	Telecommunications	5	32,086,730	4.95	7	33,059,659	3.88
20	Health Care	18	41,387,891	6.38	25	52,957,793	6.22
30	Financials	25	125,330,668	19.33	43	136,856,734	16.07
35	Real Estate	17	20,197,853	3.12	36	27,791,192	3.26
40	Consumer Discretionary	58	122,755,993	18.93	99	159,433,373	18.72
45	Consumer Staples	23	29,079,315	4.49	44	42,963,103	5.04
50	Industrials	56	148,274,024	22.87	115	237,991,558	27.94
55	Basic Materials	27	36,763,548	5.67	36	41,341,963	4.85
60	Energy	4	9,393,255	1.45	5	10,059,158	1.18
65	Utilities	4	5,738,706	0.89	12	13,448,453	1.58
Totals		272	648,319,118	100.00	477	851,859,958	100.00

Index Characteristics

Attributes	FTSE4Good Japan	FTSE Japan
Number of constituents	272	477
Net MCap (JPYm)	648,319,118	851,859,958
Dividend Yield %	2.17	2.12
Constituent Sizes (Net MCap JPYm)		
Average	2,383,526	1,785,870
Largest	33,572,363	33,572,363
Smallest	119,273	75,701
Median	844,889	618,884
Weight of Largest Constituent (%)	5.18	3.94
Top 10 Holdings (% Index MCap)	30.43	23.16

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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