

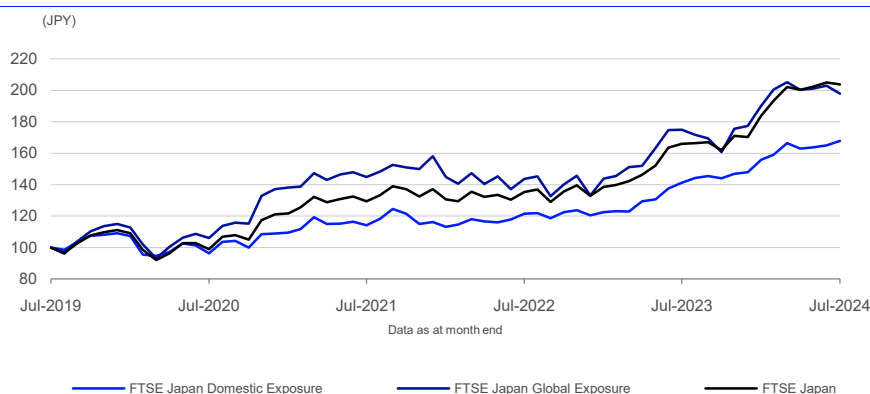
# FTSE Japan Domestic and Global Exposure Indices

Data as at: 31 July 2024

The FTSE Domestic and Global Exposure Index Series is designed to reflect the performance of securities exhibiting either relatively high domestic or global sales respectively. Constituents are selected by the ratio of domestic/global sales to total sales and weighted by market capitalisation. The index series also includes "Pure" versions of selected Indices that aim to have higher sales exposure to their respective market. The index series reduces concentration by limiting ICB industries and constituent weightings.

The FTSE Japan Index forms the constituent selection universe of the FTSE Japan Domestic Exposure and the FTSE Japan Global Exposure Indices.

## 5-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
FTSE Japan Domestic Exposure	3.1	7.8	13.5	19.0	47.0	67.9	13.7	10.9	12.6	13.4	11.7
FTSE Japan Global Exposure	-1.2	4.1	11.6	13.2	36.7	98.0	11.0	14.6	16.8	20.1	17.4
FTSE Japan	1.7	10.8	19.6	22.8	57.6	103.7	16.4	15.3	14.8	16.4	13.9

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Japan Domestic Exposure	6.8	19.8	-4.4	15.7	-8.9	10.6	-0.3	6.8	3.6	22.8
FTSE Japan Global Exposure	20.6	6.2	2.5	27.8	-21.8	27.4	19.3	15.2	-15.8	33.2
FTSE Japan	10.3	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2

## FEATURES

### Coverage

Derived from the FTSE Japan Index, which represents large and mid cap Japanese companies that are constituents of the FTSE All-World Index

### Objective

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

### Liquidity

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

### Capping

Capped to limit industry and company concentration.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies and available real time and end-of-day. Net of tax versions of some Indices are also available.

### Industry Classification Benchmark (ICB)

Index constituents are categorized 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
FTSE Japan Domestic Exposure	1.4	1.0	0.9	0.7	-7.5	-13.8	-26.9	-29.2
FTSE Japan Global Exposure	0.8	0.5	0.8	0.6	-10.5	-21.0	-30.5	-34.2
FTSE Japan	1.5	1.0	1.1	0.7	-8.2	-16.1	-28.7	-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 - FTSE Japan Domestic Exposure

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
SoftBank Group	Telecommunications Service Providers	5,827,191	3.24
Oriental Land	Travel and Leisure	5,317,345	2.95
MS&AD Insurance Group Holdings	Non-life Insurance	5,008,031	2.78
KDDI Corp	Telecommunications Service Providers	4,511,816	2.51
Orix Corporation	Investment Banking and Brokerage Services	4,195,609	2.33
Central Japan Railway	Industrial Transportation	3,700,076	2.06
East Japan Railway	Industrial Transportation	3,513,979	1.95
SoftBank	Telecommunications Service Providers	3,489,032	1.94
Sompo Holdings	Non-life Insurance	3,324,851	1.85
Daiwa House Industry	Household Goods and Home Construction	2,922,589	1.62
Totals		41,810,518	23.23

Top 10 Constituents - FTSE Japan Global Exposure

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Shin-Etsu Chemical	Chemicals	14,983,604	6.41
Tokyo Electron	Technology Hardware and Equipment	13,827,153	5.92
Toyota Motor	Automobiles and Parts	11,667,555	4.99
Sony Corp	Leisure Goods	11,034,210	4.72
Hoya	Medical Equipment and Services	9,153,125	3.92
Takeda Pharmaceutical	Pharmaceuticals and Biotechnology	9,100,138	3.89
Daikin Industries	Construction and Materials	8,970,420	3.84
Japan Tobacco	Tobacco	8,112,215	3.47
Fanuc	Industrial Engineering	6,592,841	2.82
Seven & I Holdings	Personal Care Drug and Grocery Stores	6,387,745	2.73
Totals		99,829,005	42.72

INFORMATION

Index Universe

FTSE Japan Index

Index Launch

8 March 2016

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying Indices

Index Calculation

Index calculated real time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

JPY

Review Dates

Annually in September

ICB Industry Breakdown

		FTSE Japan Domestic Exposure			FTSE Japan Global Exposure			FTSE Japan		
ICB Code	ICB Supersector	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
1010	Technology	23	12,770,118	7.09	24	49,378,721	21.13	60	77,384,878	11.03
1510	Telecommunications	6	17,376,547	9.65	1	262,684	0.11	7	26,905,302	3.84
2010	Health Care	7	1,585,928	0.88	8	34,544,421	14.78	31	53,899,387	7.68
3010	Banks	17	15,494,969	8.61	-	-	-	21	56,295,750	8.03
3020	Financial Services	9	9,863,544	5.48	-	-	-	12	13,129,218	1.87
3030	Insurance	5	13,358,028	7.42	-	-	-	7	28,375,364	4.05
3510	Real Estate	37	15,984,472	8.88	-	-	-	37	23,591,075	3.36
4010	Automobiles and Parts	-	-	-	18	27,986,150	11.97	27	67,834,703	9.67
4020	Consumer Products and Services	14	8,810,862	4.89	10	23,555,532	10.08	36	52,411,519	7.47
4030	Media	5	1,547,378	0.86	-	-	-	7	2,282,278	0.33
4040	Retailers	16	9,824,910	5.46	-	-	-	19	15,836,576	2.26
4050	Travel and Leisure	14	10,760,991	5.98	-	-	-	17	10,311,287	1.47
4510	Food Beverage and Tobacco	15	5,895,077	3.27	2	10,751,529	4.60	28	23,555,698	3.36
4520	Personal Care Drug and Grocery Stores	15	8,273,121	4.60	1	6,387,745	2.73	19	16,540,511	2.36
5010	Construction and Materials	11	6,132,308	3.41	3	9,561,148	4.09	20	15,067,482	2.15
5020	Industrial Goods and Services	35	27,357,147	15.20	23	50,869,522	21.77	99	167,082,859	23.82
5510	Basic Resources	1	83,997	0.05	-	-	-	11	7,585,938	1.08
5520	Chemicals	1	455,913	0.25	7	20,411,208	8.73	28	27,666,045	3.94
6010	Energy	2	3,123,554	1.74	-	-	-	4	5,914,875	0.84
6510	Utilities	12	11,317,293	6.29	-	-	-	12	9,815,874	1.40
Totals		245	180,016,156	100.00	97	233,708,659	100.00	502	701,486,619	100.00

Index Characteristics

Attributes	FTSE Japan Domestic Exposure	FTSE Japan Global Exposure	FTSE Japan
Number of constituents	245	97	502
Net MCap (JPYm)	180,016,156	233,708,659	701,486,619
Dividend Yield %	2.22	1.93	2.03
Constituent Sizes (Net MCap JPYm)			
Average	734,760	2,409,368	1,397,384
Largest	5,827,191	14,983,604	34,964,373
Smallest	38,074	80,237	59,715
Median	386,206	839,159	481,133
Weight of Largest Constituent (%)	3.24	6.41	4.98
Top 10 Holdings (% Index MCap)	23.23	42.72	23.03

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto: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