

# FTSE4Good Japan Index

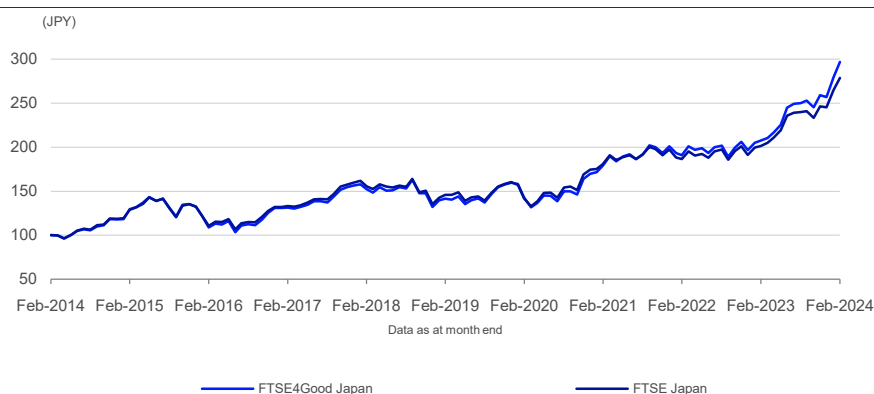
Data as at: 29 February 2024

The FTSE4Good Index Series is a market-leading tool for investors that wish to align their portfolios with their values, or seek to invest in companies based on their management of ESG risks and demonstration of leading management practices. 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	14.5	18.7	15.5	43.0	66.0	110.0	18.4	16.0	15.0	16.7	14.8
FTSE Japan	13.1	16.3	13.6	38.4	54.1	91.2	15.5	13.8	14.0	16.0	14.3

\* 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
FTSE4Good Japan	8.6	12.4	-1.2	19.5	-15.5	20.7	6.3	18.4	-2.2	30.8
FTSE Japan	10.3	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2

## FEATURES

### Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

### 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	3.0	1.1	1.1	0.7	-8.2	-14.6	-29.2	-30.6
FTSE Japan	2.6	0.9	1.0	0.7	-8.0	-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 (by MCap)

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Toyota Motor	Automobiles and Parts	43,221,807	8.63
Mitsubishi UFJ Financial	Banks	17,880,338	3.57
Tokyo Electron	Technology Hardware and Equipment	16,174,163	3.23
Sony Corp	Leisure Goods	15,954,478	3.19
Shin-Etsu Chemical	Chemicals	12,168,494	2.43
Hitachi	General Industrials	11,199,236	2.24
Mitsubishi Corp	General Industrials	10,844,311	2.17
Sumitomo Mitsui Financial Group	Banks	10,614,679	2.12
Mitsui & Co	Industrial Support Services	9,706,915	1.94
Daiichi Sankyo	Pharmaceuticals and Biotechnology	9,341,421	1.87
Totals		157,105,841	31.38

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	36	66,131,994	13.21	60	81,549,719	12.01
15	Telecommunications	5	26,299,587	5.25	7	27,179,397	4.00
20	Health Care	18	40,958,271	8.18	34	51,526,289	7.59
30	Financials	22	76,176,905	15.22	40	83,094,426	12.23
35	Real Estate	9	10,404,515	2.08	37	21,958,541	3.23
40	Consumer Discretionary	47	108,640,033	21.70	109	158,606,446	23.35
45	Consumer Staples	22	26,780,455	5.35	50	40,058,771	5.90
50	Industrials	55	106,853,658	21.35	119	166,089,025	24.45
55	Basic Materials	27	29,930,722	5.98	39	34,911,135	5.14
60	Energy	4	5,255,588	1.05	4	5,255,588	0.77
65	Utilities	4	3,147,961	0.63	12	8,989,441	1.32
Totals		249	500,579,689	100.00	511	679,218,779	100.00

Index Characteristics

Attributes	FTSE4Good Japan	FTSE Japan
Number of constituents	249	511
Net MCap (JPYm)	500,579,689	679,218,779
Dividend Yield %	2.07	1.99
Constituent Sizes (Net MCap JPYm)		
Average	2,010,360	1,329,195
Largest	43,221,807	43,221,807
Smallest	61,674	46,490
Median	811,682	449,112
Weight of Largest Constituent (%)	8.63	6.36
Top 10 Holdings (% Index MCap)	31.38	23.76

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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