

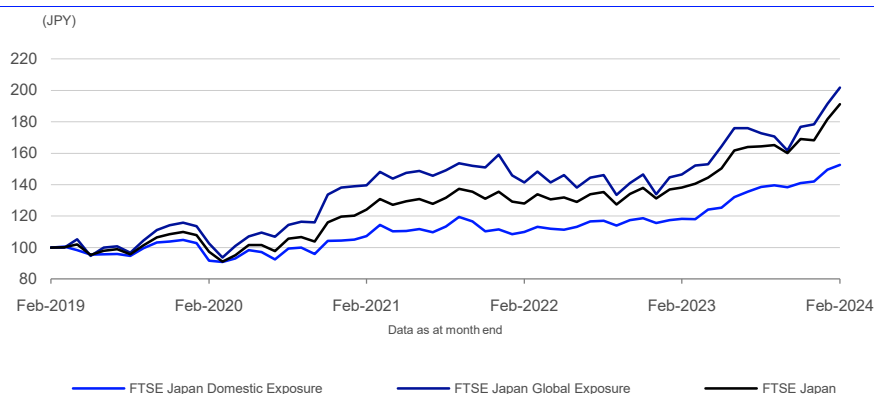
# FTSE Japan Domestic and Global Exposure Indices

Data as at: 29 February 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	8.3	10.3	7.6	29.2	42.3	52.7	12.5	8.8	11.8	13.2	11.7
FTSE Japan Global Exposure	14.2	16.9	13.1	37.9	44.6	101.8	13.1	15.1	16.2	19.9	18.2
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
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	2.4	0.9	0.8	0.7	-7.5	-13.8	-26.9	-29.2
FTSE Japan Global Exposure	2.2	0.6	0.8	0.6	-10.4	-21.0	-30.5	-34.2
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 - FTSE Japan Domestic Exposure

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Oriental Land	Travel and Leisure	5,790,333	3.31
SoftBank Group	Telecommunications Service Providers	5,526,677	3.16
KDDI Corp	Telecommunications Service Providers	4,569,612	2.62
Central Japan Railway	Industrial Transportation	3,933,877	2.25
Orix Corporation	Investment Banking and Brokerage Services	3,818,173	2.19
East Japan Railway	Industrial Transportation	3,682,234	2.11
SoftBank	Telecommunications Service Providers	3,520,483	2.01
MS&AD Insurance Group Holdings	Non-life Insurance	3,491,319	2.00
Nippon Telegraph and Telephone	Telecommunications Service Providers	3,366,508	1.93
Daiwa House Industry	Household Goods and Home Construction	3,213,062	1.84
Totals		40,912,278	23.42

Top 10 Constituents - FTSE Japan Global Exposure

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Tokyo Electron	Technology Hardware and Equipment	16,420,411	6.84
Toyota Motor	Automobiles and Parts	14,423,047	6.01
Shin-Etsu Chemical	Chemicals	14,189,825	5.91
Sony Corp	Leisure Goods	10,845,748	4.52
Takeda Pharmaceutical	Pharmaceuticals and Biotechnology	9,194,752	3.83
Hoya	Medical Equipment and Services	9,180,065	3.82
Daikin Industries	Construction and Materials	8,670,484	3.61
Seven & I Holdings	Personal Care Drug and Grocery Stores	7,951,171	3.31
SMC Corp	Industrial Engineering	7,740,151	3.22
Japan Tobacco	Tobacco	7,118,125	2.96
Totals		105,733,779	44.04

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	12,777,080	7.31	25	55,554,700	23.14	60	81,549,719	12.01
1510	Telecommunications	6	17,555,109	10.05	1	261,698	0.11	7	27,179,397	4.00
2010	Health Care	7	1,363,146	0.78	8	34,964,475	14.56	34	51,526,289	7.59
3010	Banks	17	13,322,989	7.63	-	-	-	21	48,557,027	7.15
3020	Financial Services	9	9,466,252	5.42	-	-	-	12	12,556,505	1.85
3030	Insurance	5	11,193,727	6.41	-	-	-	7	21,980,894	3.24
3510	Real Estate	37	14,878,325	8.52	-	-	-	37	21,958,541	3.23
4010	Automobiles and Parts	-	-	-	18	32,241,214	13.43	27	78,536,128	11.56
4020	Consumer Products and Services	15	8,897,713	5.09	11	23,011,963	9.58	40	51,319,887	7.56
4030	Media	5	1,523,165	0.87	-	-	-	7	2,275,809	0.34
4040	Retailers	16	9,287,887	5.32	-	-	-	19	15,473,833	2.28
4050	Travel and Leisure	14	11,623,930	6.65	-	-	-	16	11,000,789	1.62
4510	Food Beverage and Tobacco	15	5,504,787	3.15	2	9,872,510	4.11	29	22,350,292	3.29
4520	Personal Care Drug and Grocery Stores	16	8,731,710	5.00	1	7,951,171	3.31	21	17,708,478	2.61
5010	Construction and Materials	11	5,136,584	2.94	3	9,280,315	3.87	21	13,992,024	2.06
5020	Industrial Goods and Services	36	29,837,650	17.08	21	47,552,642	19.80	98	152,097,001	22.39
5510	Basic Resources	1	104,191	0.06	-	-	-	11	7,970,724	1.17
5520	Chemicals	1	441,473	0.25	7	19,419,412	8.09	28	26,940,411	3.97
6010	Energy	2	2,713,328	1.55	-	-	-	4	5,255,588	0.77
6510	Utilities	12	10,364,450	5.93	-	-	-	12	8,989,441	1.32
Totals		248	174,723,495	100.00	97	240,110,102	100.00	511	679,218,779	100.00

Index Characteristics

Attributes	FTSE Japan Domestic Exposure	FTSE Japan Global Exposure	FTSE Japan
Number of constituents	248	97	511
Net MCap (JPYm)	174,723,495	240,110,102	679,218,779
Dividend Yield %	2.22	1.76	1.99
Constituent Sizes (Net MCap JPYm)			
Average	704,530	2,475,362	1,329,195
Largest	5,790,333	16,420,411	43,221,807
Smallest	58,263	119,971	46,490
Median	368,410	800,255	449,112
Weight of Largest Constituent (%)	3.31	6.84	6.36
Top 10 Holdings (% Index MCap)	23.42	44.04	23.76

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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