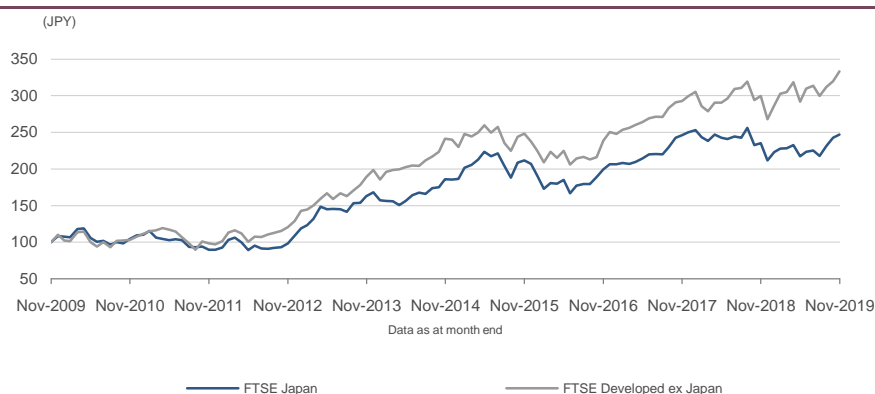


# FTSE Japan Index

Data as at: 29 November 2019

The FTSE Japan Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Japan index is a market-capitalisation weighted index representing the performance of Japanese large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

## 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  |
| FTSE Japan                 | 13.4     | 13.8 | 16.7 | 5.0  | 23.8 | 32.8 | 7.4          | 5.8 | 15.1           | 14.0 | 16.0 |
| FTSE Japan Index - Net Tax | 13.3     | 13.6 | 16.3 | 4.6  | 22.6 | 30.6 | 7.0          | 5.5 | 15.1           | 14.0 | 16.0 |
| FTSE Developed ex Japan    | 11.1     | 14.1 | 24.5 | 11.3 | 39.7 | 38.0 | 11.8         | 6.7 | 15.6           | 14.2 | 16.2 |

\* 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)              | 2009 | 2010 | 2011  | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018  |
|----------------------------|------|------|-------|------|------|------|------|------|------|-------|
| FTSE Japan                 | 8.7  | 0.5  | -18.0 | 21.5 | 54.8 | 10.3 | 11.5 | -0.3 | 21.0 | -15.3 |
| FTSE Japan Index - Net Tax | 8.5  | 0.4  | -18.1 | 21.3 | 54.6 | 10.0 | 11.2 | -0.6 | 20.6 | -15.5 |
| FTSE Developed ex Japan    | 38.2 | -2.4 | -9.6  | 32.5 | 54.1 | 20.9 | -1.0 | 5.5  | 19.5 | -10.6 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (JPY)                | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|----------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                            | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE Japan                 | 0.3               | 0.5 | 0.4 | 0.6  | -15.8        | -23.9 | -29.2 | -29.2 |
| FTSE Japan Index - Net Tax | 0.3               | 0.5 | 0.3 | 0.5  | -15.8        | -24.1 | -29.3 | -29.3 |
| FTSE Developed ex Japan    | 0.7               | 0.8 | 0.4 | 0.7  | -15.2        | -19.9 | -26.1 | -29.1 |

Return/Risk Ratio - based on compound annual returns and volatility in Performance and Volatility table  
 Drawdown - based on daily data

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

### Objective

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

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes 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.

**Top 10 Constituents - FTSE Japan Index**

| Constituent                     | ICB Sector                        | Net MCap (JPYm)   | Wgt %        |
|---------------------------------|-----------------------------------|-------------------|--------------|
| Toyota Motor                    | Automobiles & Parts               | 19,033,660        | 4.48         |
| Sony Corp                       | Leisure Goods                     | 8,624,794         | 2.03         |
| Mitsubishi UFJ Financial        | Banks                             | 7,204,553         | 1.69         |
| SoftBank Group                  | Mobile Telecommunications         | 6,880,585         | 1.62         |
| Takeda Pharmaceutical           | Pharmaceuticals & Biotechnology   | 6,772,628         | 1.59         |
| Keyence Corp                    | Electronic & Electrical Equipment | 6,736,643         | 1.58         |
| KDDI Corp                       | Mobile Telecommunications         | 5,443,212         | 1.28         |
| Honda Motor Co                  | Automobiles & Parts               | 5,333,975         | 1.25         |
| Sumitomo Mitsui Financial Group | Banks                             | 5,171,359         | 1.22         |
| Recruit Holdings                | Support Services                  | 5,064,296         | 1.19         |
| <b>Totals</b>                   |                                   | <b>76,265,706</b> | <b>17.93</b> |

**ICB Industry Breakdown - FTSE Japan Index**

| ICB Code      | ICB Industry       | No. of Cons | Net MCap (JPYm)    | Wgt %         |
|---------------|--------------------|-------------|--------------------|---------------|
| 0001          | Oil & Gas          | 5           | 3,424,320          | 0.81          |
| 1000          | Basic Materials    | 44          | 23,543,243         | 5.54          |
| 2000          | Industrials        | 122         | 98,850,271         | 23.24         |
| 3000          | Consumer Goods     | 101         | 100,107,421        | 23.54         |
| 4000          | Health Care        | 36          | 41,119,365         | 9.67          |
| 5000          | Consumer Services  | 76          | 48,113,310         | 11.31         |
| 6000          | Telecommunications | 6           | 22,216,143         | 5.22          |
| 7000          | Utilities          | 13          | 7,200,372          | 1.69          |
| 8000          | Financials         | 64          | 55,074,014         | 12.95         |
| 9000          | Technology         | 38          | 25,607,733         | 6.02          |
| <b>Totals</b> |                    | <b>505</b>  | <b>425,256,192</b> | <b>100.00</b> |

**Index Characteristics**

| Attributes                        | FTSE Japan  | FTSE Developed ex Japan |
|-----------------------------------|-------------|-------------------------|
| Number of constituents            | 505         | 1665                    |
| Net MCap (JPYm)                   | 425,256,192 | 4,425,063,075           |
| Dividend Yield %                  | 2.33        | 2.37                    |
| Constituent Sizes (Net MCap JPYm) |             |                         |
| Average                           | 842,091     | 2,657,696               |
| Largest                           | 19,033,660  | 132,194,208             |
| Smallest                          | 36,735      | 12,297                  |
| Median                            | 360,891     | 974,435                 |
| Weight of Largest Constituent (%) | 4.48        | 2.99                    |
| Top 10 Holdings (% Index MCap)    | 17.93       | 14.27                   |

**INFORMATION****Index Universe**

FTSE Global Equity Index Series

**Base Date**

31 December 1986

**Base Value**

100

**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**

USD, GBP, JPY, EUR and Local

**Review Dates**

Semi-annually in March and September

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

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
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