

FTSE Japan Index

Data as at: 31 August 2022

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	2.6	5.7	-0.1	2.7	41.6	40.3	12.3	7.0	17.3	19.2	14.9
FTSE Japan Index - Net Tax	2.6	5.5	-0.4	2.3	40.1	37.8	11.9	6.6	17.4	19.2	14.9
FTSE Developed ex Japan	1.6	7.4	-0.9	7.5	72.3	90.8	19.9	13.8	21.7	23.4	18.0

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Japan	21.5	54.8	10.3	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2
FTSE Japan Index - Net Tax	21.3	54.6	10.0	11.2	-0.6	20.6	-15.5	17.9	8.5	12.9
FTSE Developed ex Japan	32.5	54.1	20.9	-1.0	5.5	19.5	-10.6	27.6	11.0	37.4

Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan	0.2	0.6	0.5	0.8	-16.1	-28.7	-31.3	-31.3
FTSE Japan Index - Net Tax	0.1	0.6	0.4	0.8	-16.2	-28.7	-31.8	-31.8
FTSE Developed ex Japan	0.3	0.8	0.8	1.0	-14.3	-34.9	-34.9	-34.9

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 and Parts	25,478,505	5.08
Sony Corp	Leisure Goods	13,740,126	2.74
Keyence Corp	Electronic and Electrical Equipment	10,283,401	2.05
Mitsubishi UFJ Financial	Banks	8,772,622	1.75
Daiichi Sankyo	Pharmaceuticals and Biotechnology	7,880,640	1.57
KDDI Corp	Telecommunications Service Providers	6,988,011	1.39
Tokyo Electron	Technology Hardware and Equipment	6,522,502	1.30
Daikin Industries	Construction and Materials	6,484,759	1.29
Hitachi	General Industrials	6,469,722	1.29
Shin-Etsu Chemical	Chemicals	6,468,228	1.29
Totals		99,088,516	19.77

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	58	55,228,884	11.02
15	Telecommunications	7	22,396,439	4.47
20	Health Care	36	47,429,506	9.46
30	Financials	42	48,674,061	9.71
35	Real Estate	34	20,355,348	4.06
40	Consumer Discretionary	98	117,315,170	23.41
45	Consumer Staples	48	28,935,178	5.77
50	Industrials	124	124,033,882	24.75
55	Basic Materials	43	25,571,034	5.10
60	Energy	4	4,328,101	0.86
65	Utilities	13	6,971,626	1.39
Totals		507	501,239,230	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	507	1715
Net MCap (JPYm)	501,239,230	6,659,987,256
Dividend Yield %	2.60	2.12
Constituent Sizes (Net MCap JPYm)		
Average	988,638	3,883,374
Largest	25,478,505	332,937,897
Smallest	30,253	11,989
Median	379,425	1,224,523
Weight of Largest Constituent (%)	5.08	5
Top 10 Holdings (% Index MCap)	19.77	18.98

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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