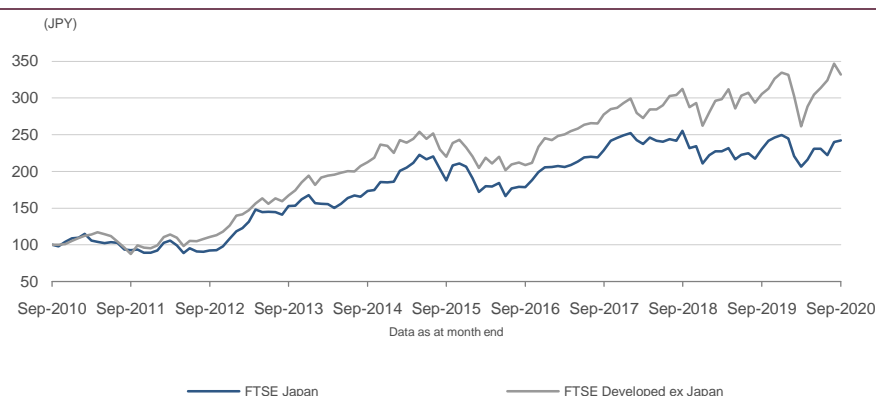


# FTSE Japan Index

Data as at: 30 September 2020

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	4.8	17.2	-3.0	5.1	5.9	29.0	1.9	5.2	21.2	18.3	16.4
FTSE Japan Index - Net Tax	4.7	17.0	-3.3	4.7	4.8	26.8	1.6	4.9	21.2	18.3	16.4
FTSE Developed ex Japan	5.8	27.1	-0.8	8.7	19.7	50.9	6.2	8.6	32.6	21.4	17.9

\* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Japan	0.5	-18.0	21.5	54.8	10.3	11.5	-0.3	21.0	-15.3	18.3
FTSE Japan Index - Net Tax	0.4	-18.1	21.3	54.6	10.0	11.2	-0.6	20.6	-15.5	17.9
FTSE Developed ex Japan	-2.4	-9.6	32.5	54.1	20.9	-1.0	5.5	19.5	-10.6	27.6

## Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan	0.2	0.1	0.3	0.5	-28.7	-31.3	-31.3	-31.3
FTSE Japan Index - Net Tax	0.2	0.1	0.3	0.5	-28.7	-31.8	-31.8	-31.8
FTSE Developed ex Japan	0.3	0.3	0.5	0.7	-34.9	-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 & Parts	17,034,111	4.20
Sony Corp	Leisure Goods	9,788,984	2.41
SoftBank Group	Mobile Telecommunications	9,518,489	2.34
Keyence Corp	Electronic & Electrical Equipment	8,813,012	2.17
Nintendo	Leisure Goods	6,352,873	1.56
Daiichi Sankyo	Pharmaceuticals & Biotechnology	6,149,765	1.51
Takeda Pharmaceutical	Pharmaceuticals & Biotechnology	5,702,658	1.40
Shin-Etsu Chemical	Chemicals	5,430,929	1.34
Recruit Holdings	Support Services	5,246,872	1.29
Mitsubishi UFJ Financial	Banks	5,187,193	1.28
<b>Totals</b>		<b>79,224,885</b>	<b>19.51</b>

## ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %
0001	Oil & Gas	4	2,257,638	0.56
1000	Basic Materials	45	22,105,554	5.44
2000	Industrials	119	97,426,442	23.99
3000	Consumer Goods	95	92,367,791	22.75
4000	Health Care	39	47,138,473	11.61
5000	Consumer Services	74	40,466,797	9.97
6000	Telecommunications	6	24,872,319	6.13
7000	Utilities	12	6,230,130	1.53
8000	Financials	81	45,194,924	11.13
9000	Technology	41	27,977,424	6.89
<b>Totals</b>		<b>516</b>	<b>406,037,493</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	516	1623
Net MCap (JPYm)	406,037,493	4,429,400,506
Dividend Yield %	2.30	2.10
Constituent Sizes (Net MCap JPYm)		
Average	786,894	2,729,144
Largest	17,034,111	196,944,934
Smallest	28,825	7,321
Median	304,607	924,115
Weight of Largest Constituent (%)	4.20	4.45
Top 10 Holdings (% Index MCap)	19.51	18.28

## 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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