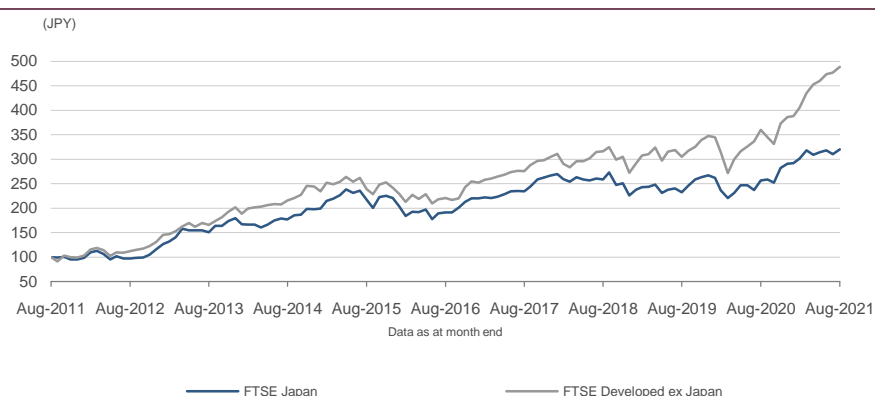


FTSE Japan Index

Data as at: 31 August 2021

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	1.8	6.2	10.1	24.7	23.8	67.3	7.4	10.8	14.8	17.9	14.5
FTSE Japan Index - Net Tax	1.8	6.0	9.9	24.2	22.5	64.4	7.0	10.5	14.8	17.9	14.6
FTSE Developed ex Japan	6.3	20.7	26.6	35.7	54.8	121.8	15.7	17.3	14.2	21.9	17.1

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Japan	-18.0	21.5	54.8	10.3	11.5	-0.3	21.0	-15.3	18.3	8.9
FTSE Japan Index - Net Tax	-18.1	21.3	54.6	10.0	11.2	-0.6	20.6	-15.5	17.9	8.5
FTSE Developed ex Japan	-9.6	32.5	54.1	20.9	-1.0	5.5	19.5	-10.6	27.6	11.0

Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan	1.6	0.4	0.7	0.7	-6.9	-29.6	-31.3	-31.3
FTSE Japan Index - Net Tax	1.6	0.4	0.7	0.7	-7.0	-29.9	-31.8	-31.8
FTSE Developed ex Japan	2.4	0.7	1.0	1.0	-9.7	-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	23,598,705	4.75
Sony Corp	Leisure Goods	14,060,732	2.83
Keyence Corp	Electronic and Electrical Equipment	11,898,800	2.39
Recruit Holdings	Industrial Support Services	8,674,803	1.75
SoftBank Group	Telecommunications Service Providers	8,383,307	1.69
Mitsubishi UFJ Financial	Banks	7,363,065	1.48
Daikin Industries	Construction and Materials	7,257,180	1.46
Shin-Etsu Chemical	Chemicals	7,217,455	1.45
Tokyo Electron	Technology Hardware and Equipment	6,969,809	1.40
Hoya	Medical Equipment and Services	6,338,364	1.28
Totals		101,762,221	20.48

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	52	59,642,235	12.00
15	Telecommunications	8	22,469,418	4.52
20	Health Care	38	49,103,773	9.88
30	Financials	43	43,898,763	8.83
35	Real Estate	33	19,683,422	3.96
40	Consumer Discretionary	98	114,286,202	23.00
45	Consumer Staples	48	28,269,585	5.69
50	Industrials	124	122,707,156	24.70
55	Basic Materials	45	27,679,167	5.57
60	Energy	4	2,720,913	0.55
65	Utilities	14	6,413,896	1.29
Totals		507	496,874,531	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	507	1668
Net MCap (JPYm)	496,874,531	6,286,046,350
Dividend Yield %	1.99	1.59
Constituent Sizes (Net MCap JPYm)		
Average	980,029	3,768,613
Largest	23,598,705	261,585,493
Smallest	29,846	19,977
Median	385,236	1,320,601
Weight of Largest Constituent (%)	4.75	4.16
Top 10 Holdings (% Index MCap)	20.48	18.88

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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