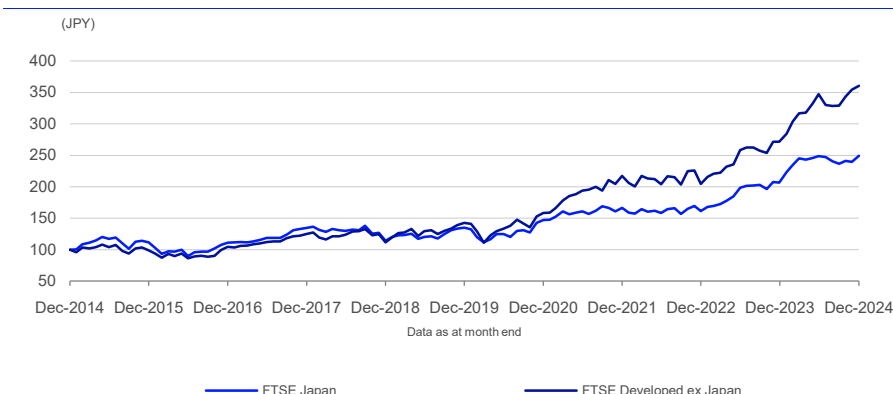


# FTSE Japan Index (JPY)

Data as at: 31 December 2024

The FTSE Japan Index is comprised of large and mid cap Japanese companies that are constituents of the FTSE All-World Index. FTSE Kaigai Index (FTSE Developed ex Japan Index) consists of Large and Mid cap companies from the Developed markets of the FTSE All-World Index excluding Japan. The FTSE All-World Index in turn represents the Large and Mid Cap companies within the FTSE Global Equity Index Series (GEIS).

## 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	5.4	0.1	20.6	20.6	49.8	84.7	14.4	13.1	23.5	17.5	13.7
FTSE Developed ex Japan	9.6	3.7	32.7	32.7	66.0	153.3	18.4	20.4	15.9	18.4	17.6

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Japan	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2	20.6
FTSE Developed ex Japan	-1.0	5.5	19.5	-10.6	27.6	11.0	37.4	-6.0	33.1	32.7

## Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan	0.8	0.7	1.0	0.6	-24.2	-24.2	-28.7	-31.3
FTSE Developed ex Japan	2.0	1.1	1.2	0.8	-18.0	-18.0	-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	36,402,042	5.17
Mitsubishi UFJ Financial	Banks	20,890,708	2.96
Sony Corp	Leisure Goods	20,208,661	2.87
Hitachi	General Industrials	17,440,027	2.47
Recruit Holdings	Industrial Support Services	15,766,452	2.24
Sumitomo Mitsui Financial Group	Banks	14,015,779	1.99
Keyence Corp	Electronic and Electrical Equipment	11,855,586	1.68
Tokio Marine Holdings	Non-life Insurance	10,757,619	1.53
Tokyo Electron	Technology Hardware and Equipment	10,618,785	1.51
Itochu Corp	General Industrials	10,599,000	1.50
Totals		168,554,660	23.92

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	61	73,769,024	10.47
15	Telecommunications	6	27,956,453	3.97
20	Health Care	29	50,289,083	7.14
30	Financials	42	100,331,122	14.24
35	Real Estate	37	22,635,451	3.21
40	Consumer Discretionary	102	157,887,852	22.41
45	Consumer Staples	46	40,266,642	5.71
50	Industrials	119	185,619,053	26.34
55	Basic Materials	37	31,485,624	4.47
60	Energy	4	5,548,253	0.79
65	Utilities	12	8,895,349	1.26
Totals		495	704,683,906	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	495	1521
Net MCap (JPYm)	704,683,906	10,384,237,842
Dividend Yield %	2.23	1.72
Constituent Sizes (Net MCap JPYm)		
Average	1,423,604	6,827,244
Largest	36,402,042	562,522,096
Smallest	27,391	17,954
Median	481,183	1,984,138
Weight of Largest Constituent (%)	5.17	5.42
Top 10 Holdings (% Index MCap)	23.92	27.34

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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