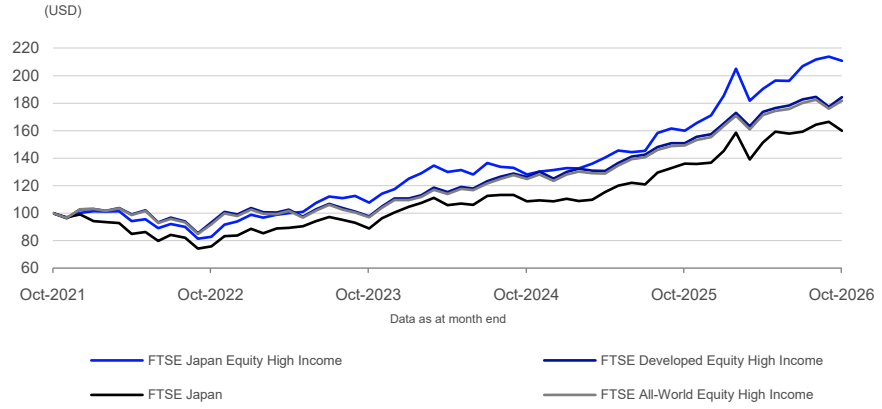
FTSE Japan Equity High Income Index

Data as at: 30 October 2026

The FTSE Japan Equity High Income Index represents the performance of large and mid-cap Japanese companies, which are characterized by higher-than-average dividend yields.

The FTSE Japan Equity High Income Index is part of the FTSE Global Equity High Income Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero or no historical or forecast dividends are screened out, and the bottom fifth percentile of companies with negative one-year returns are also excluded. The remaining stocks are ranked based on their forecast tax adjusted dividend yield and included in the index until the cumulative market capitalization reaches 50%. Please see the index Ground Rules for more information.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Japan Equity High Income	1.9	10.7	23.1	31.8	95.8	110.7	25.1	16.1	20.7	18.2	14.8
FTSE Developed Equity High Income	0.9	6.2	17.2	22.2	88.7	84.4	23.6	13.0	9.3	11.2	13.7
FTSE Japan	0.5	5.6	17.1	17.5	79.8	59.9	21.6	9.8	21.0	18.0	15.7
FTSE All-World Equity High Income	0.8	6.2	17.0	21.8	87.5	81.7	23.3	12.7	9.0	11.2	13.4

* 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 % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Japan Equity High Income	4.4	22.5	-16.5	17.5	2.1	9.5	-6.2	24.8	11.9	30.4
FTSE Developed Equity High Income	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7	13.1	25.8
FTSE Japan	2.8	25.3	-13.0	19.5	14.6	1.5	-15.5	20.0	8.2	25.8
FTSE All-World Equity High Income	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9	12.8	25.7

FEATURES

Coverage

The index is a subset of the FTSE Global Equity High Income Index Series, which is designed to represent the performance of companies that are characterized by higher-than-average dividend yield based on the FTSE All-World Index, which includes large and mid cap stocks across developed and emerging markets in the FTSE Global Equity Index Series (GEIS).

Objective

The index is designed for use 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

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 intra-second and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan Equity High Income	1.5	1.3	1.1	0.8	-14.6	-18.0	-24.7	-35.4
FTSE Developed Equity High Income	2.3	2.1	1.0	0.8	-6.9	-11.6	-19.9	-37.2
FTSE Japan	0.9	1.1	0.6	0.6	-13.6	-18.6	-28.9	-32.8
FTSE All-World Equity High Income	2.3	2.0	0.9	0.8	-7.0	-11.4	-20.2	-36.9

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Mitsubishi UFJ Financial	Japan	Banks	237,797	7.96
Toyota Motor	Japan	Automobiles and Parts	204,371	6.84
Sumitomo Mitsui Financial Group	Japan	Banks	148,218	4.96
Tokio Marine Holdings	Japan	Non-life Insurance	101,643	3.40
Mitsubishi Corp	Japan	General Industrials	96,470	3.23
Itochu Corp	Japan	General Industrials	92,594	3.10
Mitsui & Co	Japan	Industrial Support Services	77,818	2.60
Takeda Pharmaceutical	Japan	Pharmaceuticals and Biotechnology	67,430	2.26
Japan Tobacco	Japan	Tobacco	50,289	1.68
KDDI Corp	Japan	Telecommunications Service Providers	49,939	1.67
Totals			**1,126,568**	**37.70**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	14	73,037	2.44
1510	Telecommunications	4	123,965	4.15
2010	Health Care	7	160,393	5.37
3010	Banks	19	533,310	17.85
3020	Financial Services	10	120,274	4.03
3030	Insurance	8	272,150	9.11
3510	Real Estate	24	104,995	3.51
4010	Automobiles and Parts	23	411,094	13.76
4020	Consumer Products and Services	14	77,571	2.60
4030	Media	1	723	0.02
4040	Retailers	5	17,054	0.57
4050	Travel and Leisure	4	12,108	0.41
4510	Food Beverage and Tobacco	11	107,616	3.60
4520	Personal Care Drug and Grocery Stores	3	31,293	1.05
5010	Construction and Materials	15	76,174	2.55
5020	Industrial Goods and Services	47	621,321	20.79
5510	Basic Resources	9	57,556	1.93
5520	Chemicals	16	70,529	2.36
6010	Energy	5	57,852	1.94
6510	Utilities	8	59,081	1.98
Totals		**247**	**2,988,097**	**100.00**

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Japan	247	2,988,097	100.00
Totals	**247**	**2,988,097**	**100.00**

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 May 2024

Base Date

20 September 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, AUD, CNY, HKD, CAD

Review Dates

Annually in September

Index Characteristics

Attributes	FTSE Japan Equity High Income
Number of constituents	247
Net MCap (USDm)	2,988,097
Dividend Yield %	3
Constituent Sizes (Net MCap USDm)	
Average	12,098
Largest	237,797
Smallest	723
Median	3,856
Weight of Largest Constituent (%)	7.96
Top 10 Holdings (% Index MCap)	37.70

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