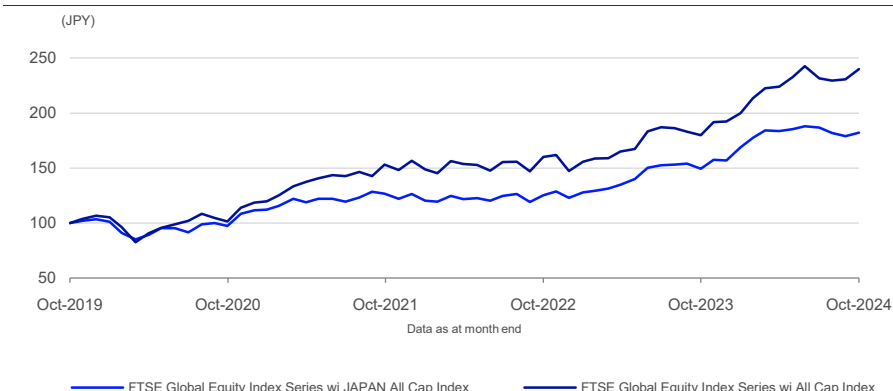


FTSE Japan All Cap Index

Data as at: 31 October 2024

The FTSE Japan All Cap Index is part of a range of indexes designed to help Asian investors benchmark their investments. It is a market-capitalization weighted index representing the performance of Japanese large, mid and small cap stocks. The index is part of the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

5-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 Global Equity Index Series wi JAPAN All Cap Index	-2.5	-0.7	16.2	22.1	43.9	82.2	12.9	12.8	23.3	17.4	13.5
FTSE Global Equity Index Series wi All Cap Index	3.7	7.2	24.8	33.5	56.9	140.1	16.2	19.1	15.0	17.9	16.8

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global Equity Index Series wi JAPAN All Cap Index	10.5	11.8	0.2	22	-15.8	18.4	8	13.1	-2.8	27.8
FTSE Global Equity Index Series wi All Cap Index	-	-1.4	5.7	20.1	-12	25.9	10.9	32.2	-5.9	30.6

Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Equity Index Series wi JAPAN All Cap Index	0.9	0.7	0.9	0.7	-23.8	-23.8	-29.1	-32.0
FTSE Global Equity Index Series wi All Cap Index	2.1	0.9	1.1	0.8	-18.0	-18.0	-34.4	-34.4

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

Drawdown – based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index.

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.

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

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Toyota Motor	Automobiles and Parts	31,804,656	4.28
Mitsubishi UFJ Financial	Banks	18,429,316	2.48
Hitachi	General Industrials	17,382,439	2.34
Sony Corp	Leisure Goods	16,336,684	2.20
Keyence Corp	Electronic and Electrical Equipment	13,580,130	1.83
Recruit Holdings	Industrial Support Services	12,782,104	1.72
Sumitomo Mitsui Financial Group	Banks	12,187,472	1.64
Mitsubishi Corp	General Industrials	11,349,473	1.53
Shin-Etsu Chemical	Chemicals	10,958,380	1.48
Tokio Marine Holdings	Nonlife Insurance	10,578,433	1.42
Totals		155,389,087	20.92

ICB Supersector Breakdown

		FTSE JAPAN All Cap Index			FTSE Global Equity Index Series wi All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
1010	Technology	168	80,722,788	10.87	1211	3,456,449,123	26.45
1510	Telecommunications	16	27,601,612	3.72	260	348,020,274	2.66
2010	Health Care	66	56,041,423	7.54	889	1,324,489,906	10.14
3010	Banks	66	55,934,436	7.53	485	909,150,901	6.96
3020	Financial Services	34	13,217,072	1.78	447	628,140,474	4.81
3030	Insurance	9	26,218,866	3.53	201	406,579,317	3.11
3510	Real Estate	86	26,233,311	3.53	674	372,263,053	2.85
4010	Automobiles and Parts	63	63,430,512	8.54	286	286,370,521	2.19
4020	Consumer Products and Services	83	55,679,910	7.50	490	373,334,575	2.86
4030	Media	26	3,611,017	0.49	169	161,601,060	1.24
4040	Retailers	56	20,572,185	2.77	284	694,162,604	5.31
4050	Travel and Leisure	64	12,955,119	1.74	294	253,266,211	1.94
4510	Food, Beverage and Tobacco	62	25,131,487	3.38	426	404,485,406	3.10
4520	Personal Care, Drug and Grocery Stores	62	20,056,061	2.70	208	249,349,926	1.91
5010	Construction and Materials	87	18,249,576	2.46	440	237,788,825	1.82
5020	Industrial Goods and Services	309	181,544,079	24.44	1588	1,571,891,965	12.03
5510	Basic Resources	50	9,377,194	1.26	527	259,102,980	1.98
5520	Chemicals	71	28,788,871	3.88	423	191,897,701	1.47
6010	Energy	14	6,357,987	0.86	392	547,362,262	4.19
6510	Utilities	33	11,114,413	1.50	405	390,059,654	2.99
Totals		1425	742,837,920	100.00	10099	13,065,766,737	100.00

Index Characteristics

Attributes	FTSE JAPAN All Cap Index	FTSE Global Equity Index Series wi All Cap
Number of constituents	1425	10099
Net MCap (JPYm)	742,837,920	13,065,766,737
Dividend Yield %	2.30	1.88
Constituent Sizes (Net MCap JPYm)		
Average	521,290	1,293,768
Largest	31,804,656	499,543,859
Smallest	5,956	4,105
Median	88,237	135,544
Weight of Largest Constituent (%)	4.28	3.82
Top 10 Holdings (% Index MCap)	20.92	19.19

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

1 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annual review in March and September

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