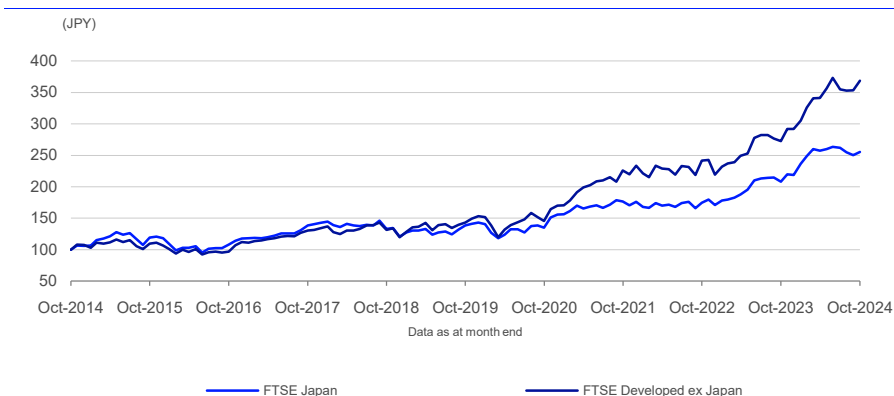


# FTSE Japan Index

Data as at: 31 October 2024

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	-2.4	-0.7	16.7	22.7	44.9	84.7	13.2	13.1	23.6	17.7	13.7
FTSE Developed ex Japan	4.0	8.1	26.3	35.2	63.1	157.8	17.7	20.9	15.7	19.1	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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Japan	10.3	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2
FTSE Developed ex Japan	20.9	-1.0	5.5	19.5	-10.6	27.6	11.0	37.4	-6.0	33.1

## Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Japan	0.9	0.7	1.0	0.7		-24.2	-24.2	-28.7	-31.3
FTSE Developed ex Japan	2.1	1.0	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	31,804,656	4.67
Mitsubishi UFJ Financial	Banks	18,429,316	2.70
Hitachi	General Industrials	17,382,439	2.55
Sony Corp	Leisure Goods	16,336,684	2.40
Keyence Corp	Electronic and Electrical Equipment	13,580,130	1.99
Recruit Holdings	Industrial Support Services	12,782,104	1.87
Sumitomo Mitsui Financial Group	Banks	12,187,472	1.79
Mitsubishi Corp	General Industrials	11,349,473	1.66
Shin-Etsu Chemical	Chemicals	10,958,380	1.61
Tokio Marine Holdings	Non-life Insurance	10,578,433	1.55
Totals		155,389,087	22.79

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	61	74,627,912	10.95
15	Telecommunications	6	26,941,621	3.95
20	Health Care	29	53,794,442	7.89
30	Financials	41	90,121,133	13.22
35	Real Estate	37	22,360,892	3.28
40	Consumer Discretionary	104	143,999,228	21.12
45	Consumer Staples	46	40,407,033	5.93
50	Industrials	118	181,959,893	26.69
55	Basic Materials	38	32,357,759	4.75
60	Energy	4	5,691,443	0.83
65	Utilities	12	9,496,857	1.39
Totals		496	681,758,213	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	496	1521
Net MCap (JPYm)	681,758,213	9,937,241,777
Dividend Yield %	2.25	1.75
Constituent Sizes (Net MCap JPYm)		
Average	1,374,513	6,533,361
Largest	31,804,656	499,543,859
Smallest	29,612	19,354
Median	476,769	1,964,183
Weight of Largest Constituent (%)	4.67	5.03
Top 10 Holdings (% Index MCap)	22.79	25.07

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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