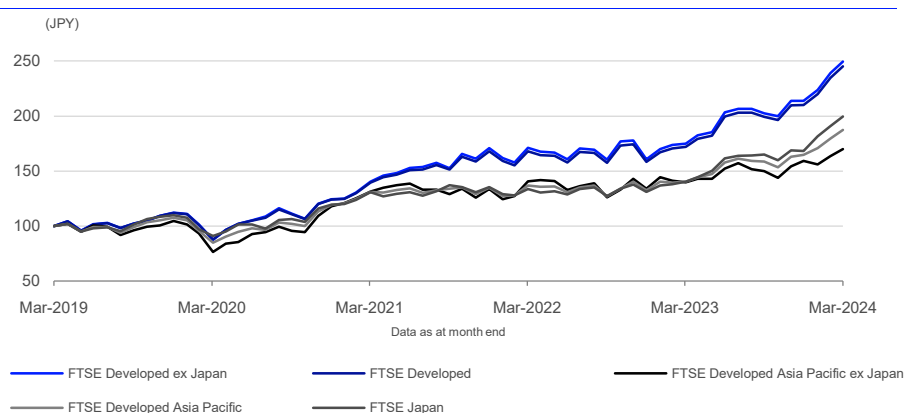


# FTSE Kaigai Index

Data as at: 29 March 2024

The FTSE Kaigai Index (FTSE Developed ex Japan Index) is designed to help Japanese investors to benchmark their international equity investments. The 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).

## 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 Developed ex Japan	16.6	23.2	16.6	42.6	77.8	149.5	21.2	20.1	13.0	17.6	18.2
FTSE Developed	16.8	23.0	16.8	42.6	75.8	145.2	20.7	19.6	12.4	17.2	17.7
FTSE Developed Asia Pacific ex Japan	6.7	13.4	6.7	21.7	29.5	69.9	9.0	11.2	15.2	17.7	19.8
FTSE Developed Asia Pacific	13.7	17.9	13.7	33.4	42.9	87.3	12.6	13.4	12.5	15.6	15.5
FTSE Japan	18.7	21.0	18.7	42.1	52.8	99.5	15.2	14.8	13.7	16.1	14.3

\* 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 Developed ex Japan	20.9	-1.0	5.5	19.5	-10.6	27.6	11.0	37.4	-6.0	33.1
FTSE Developed	19.9	0.1	4.9	19.6	-11.0	26.8	10.9	35.4	-5.8	32.7
FTSE Developed Asia Pacific ex Japan	10.4	-7.7	5.5	28.2	-16.3	16.3	12.9	13.1	0.4	18.8
FTSE Developed Asia Pacific	10.4	3.2	2.0	23.9	-15.7	17.5	10.6	13.3	-1.6	24.2
FTSE Japan	10.3	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2

## 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

Index rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

### Classification

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 (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex Japan	3.4	1.2	1.1	0.9	-6.8	-14.3	-34.9	-34.9
FTSE Developed	3.5	1.2	1.1	0.9	-6.7	-14.0	-34.0	-34.0
FTSE Developed Asia Pacific ex Japan	1.5	0.5	0.6	0.5	-9.5	-13.6	-38.8	-38.9
FTSE Developed Asia Pacific	2.7	0.8	0.9	0.7	-7.6	-12.1	-31.3	-32.4
FTSE Japan	3.1	0.9	1.0	0.7	-8.0	-16.1	-28.7	-31.3

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	ICB Sector	Net MCap (JPYm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	473,294,874	5.09
Apple Inc.	USA	Technology Hardware and Equipment	378,026,048	4.06
Nvidia	USA	Technology Hardware and Equipment	324,532,861	3.49
Amazon.Com	USA	Retailers	245,651,307	2.64
Meta Platforms Inc	USA	Software and Computer Services	162,350,620	1.75
Alphabet Class A	USA	Software and Computer Services	135,574,338	1.46
Alphabet Class C	USA	Software and Computer Services	115,520,913	1.24
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	99,516,978	1.07
JPMorgan Chase & Co	USA	Banks	87,397,408	0.94
Broadcom	USA	Technology Hardware and Equipment	86,373,065	0.93
Totals			2,108,238,411	22.67

ICB Supersector Breakdown

		FTSE Developed ex Japan			FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
1010	Technology	131	2,551,984,330	27.44	191	2,636,391,924	26.35
1510	Telecommunications	49	244,767,693	2.63	56	271,916,917	2.72
2010	Health Care	139	1,106,514,520	11.90	171	1,156,247,839	11.56
3010	Banks	86	538,692,172	5.79	107	588,694,819	5.88
3020	Financial Services	85	449,471,556	4.83	97	462,794,714	4.63
3030	Insurance	78	291,774,894	3.14	85	315,116,406	3.15
3510	Real Estate	104	209,195,888	2.25	141	233,884,645	2.34
4010	Automobiles and Parts	37	162,911,334	1.75	64	245,118,507	2.45
4020	Consumer Products and Services	68	233,449,556	2.51	105	284,014,494	2.84
4030	Media	32	133,914,318	1.44	39	136,262,866	1.36
4040	Retailers	42	535,296,204	5.76	61	552,141,532	5.52
4050	Travel and Leisure	61	174,481,031	1.88	78	185,876,317	1.86
4510	Food Beverage and Tobacco	74	309,024,226	3.32	102	331,448,842	3.31
4520	Personal Care Drug and Grocery Stores	38	186,679,512	2.01	58	204,169,134	2.04
5010	Construction and Materials	50	113,676,448	1.22	70	128,135,187	1.28
5020	Industrial Goods and Services	248	1,088,166,779	11.70	347	1,248,350,126	12.48
5510	Basic Resources	53	145,485,673	1.56	64	153,723,520	1.54
5520	Chemicals	48	131,708,597	1.42	77	159,835,321	1.60
6010	Energy	68	438,025,193	4.71	72	443,851,207	4.44
6510	Utilities	82	255,836,434	2.75	94	265,778,777	2.66
Totals		1573	9,301,056,357	100.00	2079	10,003,753,094	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

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, Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Developed ex Japan	FTSE Developed
Number of constituents	1573	2079
Net MCap (JPYm)	9,301,056,357	10,003,753,094
Dividend Yield %	1.80	1.81
Constituent Sizes (Net MCap JPYm)		
Average	5,912,941	4,811,810
Largest	473,294,874	473,294,874
Smallest	20,576	20,576
Median	1,781,223	1,239,389
Weight of Largest Constituent (%)	5.09	4.73
Top 10 Holdings (% Index MCap)	22.67	21.07

Country Breakdown

Country	No. of Cons	Net MCap (JPYm)	Wgt %
Australia	108	206,727,518	2.22
Austria	7	5,447,477	0.06
Belgium	15	25,704,103	0.28
Canada	48	264,722,729	2.85
Denmark	17	89,073,152	0.96
Finland	14	25,346,804	0.27
France	69	303,237,231	3.26
Germany	70	225,883,476	2.43
Hong Kong	72	54,079,474	0.58
Ireland	5	7,420,453	0.08
Israel	30	17,389,019	0.19
Italy	35	77,852,537	0.84
Korea	159	145,098,202	1.56
Netherlands	31	130,488,623	1.40
New Zealand	15	7,950,393	0.09
Norway	18	17,073,899	0.18
Poland	10	8,840,038	0.10
Portugal	4	4,291,378	0.05
Singapore	36	33,476,778	0.36
Spain	25	71,984,343	0.77
Sweden	52	84,628,302	0.91
Switzerland	52	239,020,461	2.57
UK	103	393,393,014	4.23
USA	578	6,861,926,953	73.78
Totals	1573	9,301,056,357	100.00

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