

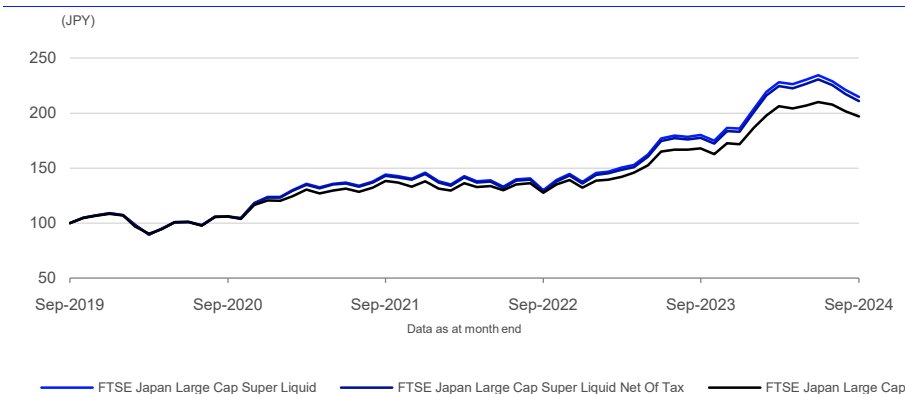
# FTSE Japan Large Cap Super Liquid Index

Data as at: 30 September 2024

FTSE Super Liquid Indices provide a highly liquid composition whilst retaining the characteristics of the underlying index, increasing the replicability of global, regional and country based indices. FTSE Super Liquid Indices utilize a innovative screening and stock selection process designed to:

- Identify and screen the most liquid stocks in a given universe.
- Quantitatively determine optimal basket size and composition.
- Create a basket which closely mirrors the characteristics of the parent index.
- Maintain diversification across industry segments.

## 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 Japan Large Cap Super Liquid	-8.5	-5.9	15.4	19.2	49.0	114.6	14.2	16.5	26.8	20.0	15.5
FTSE Japan Large Cap Super Liquid Net Of Tax	-8.6	-6.1	15.1	18.8	47.4	110.8	13.8	16.1	26.8	20.0	15.5
FTSE Japan Large Cap	-6.2	-4.5	14.7	17.4	42.4	97.0	12.5	14.5	24.9	18.4	14.2

\* 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 Large Cap Super Liquid	5.9	6.1	-0.6	18.8	-16.2	20.6	13.7	17.9	-5.8	35.3
FTSE Japan Large Cap Super Liquid Net Of Tax	5.5	5.8	-0.9	18.4	-16.5	20.2	13.2	17.5	-6.1	34.8
FTSE Japan Large Cap	9.3	9.9	-1.4	19.7	-14.8	19.1	11.2	14.5	-4.3	30.1

## FEATURES

### Coverage

Super Liquid version of the FTSE Japan Large Cap index.

### 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.

### Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

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

### Industry Classification Benchmark

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 Japan Large Cap Super Liquid	0.7	0.8	1.1	0.6	-27.5	-27.5	-27.9	-33.9
FTSE Japan Large Cap Super Liquid Net Of Tax	0.7	0.8	1.0	0.6	-27.5	-27.5	-27.9	-34.0
FTSE Japan Large Cap	0.7	0.8	1.0	0.6	-25.4	-25.4	-27.9	-30.3

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

1-Year Correlation - Total Return

	FTSE Japan Large Cap Super Liquid	FTSE Japan Large Cap
FTSE Japan Large Cap Super Liquid	1.000	0.996
FTSE Japan Large Cap		1.000

Top 10 Constituents

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Toyota Motor	Automobiles and Parts	30,144,767	9.37
Hitachi	General Industrials	16,748,982	5.21
Sony Corp	Leisure Goods	16,660,599	5.18
Mitsubishi UFJ Financial	Banks	16,448,886	5.11
Keyence Corp	Electronic and Electrical Equipment	13,303,779	4.14
Mitsubishi Corp	General Industrials	11,817,782	3.67
Recruit Holdings	Industrial Support Services	11,671,899	3.63
Shin-Etsu Chemical	Chemicals	11,381,101	3.54
Sumitomo Mitsui Financial Group	Banks	11,338,482	3.53
Tokyo Electron	Technology Hardware and Equipment	11,103,952	3.45
Totals		150,620,228	46.83

ICB Industry Breakdown

		FTSE Japan Large Cap Super Liquid			FTSE Japan Large Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	6	25,187,756	7.83	19	57,806,291	10.90
15	Telecommunications	1	8,246,405	2.56	4	24,361,242	4.59
20	Health Care	4	25,090,680	7.80	12	45,366,783	8.56
30	Financials	6	49,722,493	15.46	17	76,063,599	14.35
35	Real Estate	1	3,581,970	1.11	3	8,046,638	1.52
40	Consumer Discretionary	10	85,127,682	26.47	30	115,310,287	21.75
45	Consumer Staples	4	15,625,561	4.86	11	27,703,998	5.22
50	Industrials	11	89,617,685	27.86	34	141,783,994	26.74
55	Basic Materials	3	15,148,805	4.71	9	22,557,770	4.25
60	Energy	1	1,625,467	0.51	3	5,139,851	0.97
65	Utilities	2	2,650,559	0.82	5	6,102,338	1.15
Totals		49	321,625,062	100.00	147	530,242,791	100.00

INFORMATION

Index Universe

FTSE Japan Large Cap

Index Launch

27 November 2012

Base Date

31 December 2007

Base Value

5000

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

JPY, USD, EUR

Review Dates

Annually in September

History

Available from 31 December 2007

Index Characteristics

Attributes	FTSE Japan Large Cap Super Liquid	FTSE Japan Large Cap
Number of constituents	49	147
Net MCap (JPYm)	321,625,062	530,242,791
Dividend Yield %	2.15	2.22
Constituent Sizes (Net MCap JPYm)		
Average	6,563,777	3,607,094
Largest	30,144,767	30,144,767
Smallest	699,774	366,718
Median	4,945,966	2,194,602
Weight of Largest Constituent (%)	9.37	5.69
Top 10 Holdings (% Index MCap)	46.83	28.41

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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659