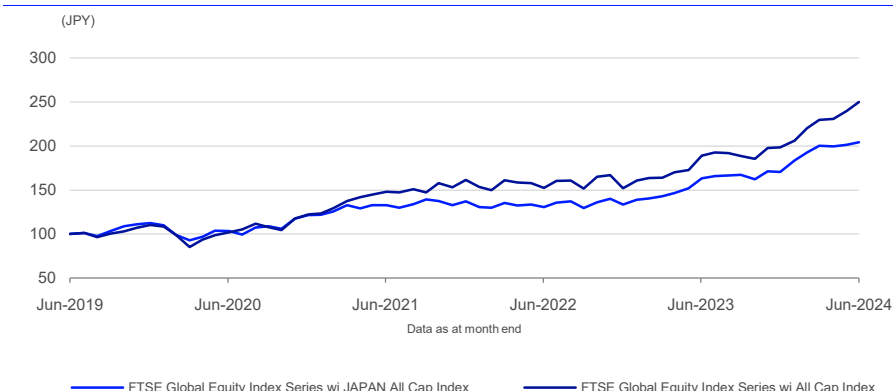


FTSE Japan All Cap Index

Data as at: 28 June 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	1.4	19.8	19.8	25.1	53.9	104.3	15.5	15.4	14.0	16.0	13.7
FTSE Global Equity Index Series wi All Cap Index	8.9	26.1	26.1	32.4	69.0	150.2	19.1	20.1	11.0	17.0	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	1.7	1.0	1.1	0.7	-7.9	-16.2	-29.1	-32.0
FTSE Global Equity Index Series wi All Cap Index	3.0	1.1	1.2	-	-6.7	-13.8	-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	39,007,388	5.07
Mitsubishi UFJ Financial	Banks	18,711,826	2.43
Sony Corp	Leisure Goods	16,363,677	2.13
Hitachi	General Industrials	15,951,622	2.07
Tokyo Electron	Technology Hardware and Equipment	15,323,366	1.99
Keyence Corp	Electronic and Electrical Equipment	13,729,982	1.79
Sumitomo Mitsui Financial Group	Banks	13,312,011	1.73
Recruit Holdings	Industrial Support Services	12,168,574	1.58
Shin-Etsu Chemical	Chemicals	11,878,084	1.54
Mitsubishi Corp	General Industrials	11,798,685	1.53
Totals		168,245,216	21.88

ICB Supersector Breakdown

		FTSE JAPAN All Cap Index			FTSE Global All Cap Index		
ICB Code	ICB Supersector	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
1010	Technology	171	87,711,738	11.41	1190	3,634,570,239	27.43
1510	Telecommunications	15	27,884,727	3.63	254	347,018,086	2.62
2010	Health Care	63	52,868,619	6.87	889	1,378,840,400	10.41
3010	Banks	65	59,988,296	7.80	485	891,105,218	6.72
3020	Financial Services	33	14,584,447	1.90	446	585,631,311	4.42
3030	Insurance	9	28,047,893	3.65	203	394,683,735	2.98
3510	Real Estate	86	26,851,735	3.49	667	353,572,052	2.67
4010	Automobiles and Parts	62	75,031,498	9.76	281	294,428,470	2.22
4020	Consumer Products and Services	86	55,606,147	7.23	503	389,910,968	2.94
4030	Media	27	2,996,547	0.39	177	159,915,037	1.21
4040	Retailers	56	17,696,247	2.30	285	697,490,824	5.26
4050	Travel and Leisure	65	13,304,157	1.73	292	242,784,956	1.83
4510	Food, Beverage and Tobacco	63	24,548,280	3.19	424	411,475,279	3.11
4520	Personal Care, Drug and Grocery Stores	62	19,283,039	2.51	212	250,455,509	1.89
5010	Construction and Materials	87	19,096,628	2.48	433	225,807,950	1.70
5020	Industrial Goods and Services	310	184,529,010	23.99	1572	1,549,899,652	11.70
5510	Basic Resources	50	10,374,481	1.35	526	268,608,830	2.03
5520	Chemicals	70	29,967,657	3.90	424	199,627,689	1.51
6010	Energy	14	6,786,860	0.88	396	602,487,047	4.55
6510	Utilities	32	11,888,132	1.55	400	372,350,468	2.81
Totals		1426	769,046,138	100.00	10059	13,250,663,718	100.00

Index Characteristics

Attributes	FTSE JAPAN All Cap Index	FTSE Global All Cap Index
Number of constituents	1426	10059
Net MCap (JPYm)	769,046,138	13,250,663,718
Dividend Yield %	2.06	1.90
Constituent Sizes (Net MCap JPYm)		
Average	539,303	1,317,294
Largest	39,007,388	533,943,614
Smallest	5,231	751
Median	89,681	138,450
Weight of Largest Constituent (%)	5.07	4.03
Top 10 Holdings (% Index MCap)	21.88	19.90

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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