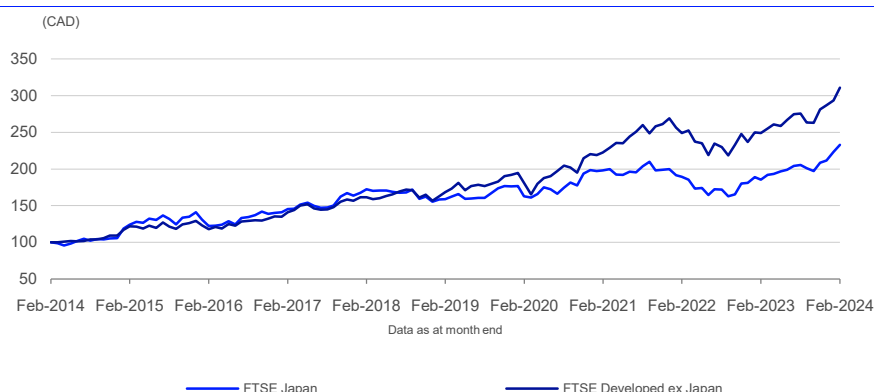


# FTSE Japan Index (CAD)

Data as at: 29 February 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 (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Japan	11.7	13.4	10.1	25.5	17.6	46.4	5.5	7.9	14.6	13.7	12.1
FTSE Developed ex Japan	10.5	12.8	8.2	24.7	39.6	84.5	11.8	13.0	10.1	13.7	14.0

\* 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 % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Japan	5.4	33.3	-0.7	17.1	-5.2	13.4	12.6	0.7	-9.3	16.8
FTSE Developed ex Japan	15.5	18.3	5.0	15.6	0.1	22.3	14.8	22.1	-12.0	21.2

## Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan	1.7	0.3	0.7	0.7	-7.3	-27.4	-27.4	-27.4
FTSE Developed ex Japan	2.3	0.8	0.9	1.0	-6.8	-21.7	-28.4	-28.4

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 (CADm)	Wgt %
Toyota Motor	Automobiles and Parts	391,688	6.36
Mitsubishi UFJ Financial	Banks	162,036	2.63
Tokyo Electron	Technology Hardware and Equipment	146,575	2.38
Sony Corp	Leisure Goods	144,584	2.35
Keyence Corp	Electronic and Electrical Equipment	123,526	2.01
Shin-Etsu Chemical	Chemicals	110,274	1.79
Hitachi	General Industrials	101,491	1.65
Mitsubishi Corp	General Industrials	98,274	1.60
Sumitomo Mitsui Financial Group	Banks	96,193	1.56
Mitsui & Co	Industrial Support Services	87,967	1.43
Totals		1,462,607	23.76

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (CADm)	Wgt %
10	Technology	60	739,026	12.01
15	Telecommunications	7	246,307	4.00
20	Health Care	34	466,945	7.59
30	Financials	40	753,024	12.23
35	Real Estate	37	198,994	3.23
40	Consumer Discretionary	109	1,437,334	23.35
45	Consumer Staples	50	363,023	5.90
50	Industrials	119	1,505,144	24.45
55	Basic Materials	39	316,374	5.14
60	Energy	4	47,628	0.77
65	Utilities	12	81,465	1.32
Totals		511	6,155,264	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	511	1596
Net MCap (CADm)	6,155,264	81,080,919
Dividend Yield %	1.99	1.84
Constituent Sizes (Net MCap CADm)		
Average	12,046	50,803
Largest	391,688	4,170,277
Smallest	421	183
Median	4,070	14,984
Weight of Largest Constituent (%)	6.36	5.14
Top 10 Holdings (% Index MCap)	23.76	22.69

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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