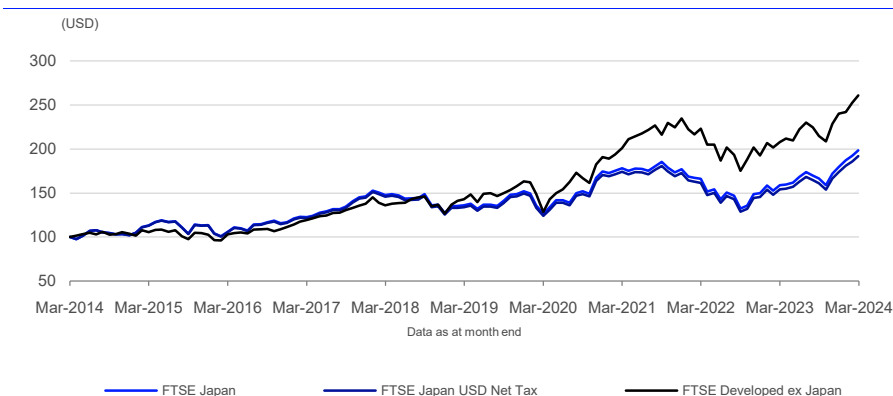


# FTSE Japan Index (USD)

Data as at: 29 March 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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Japan	10.6	19.3	10.6	25.0	11.5	45.9	3.7	7.9	14.5	15.8	15.4
FTSE Japan USD Net Tax	10.4	19.1	10.4	24.6	10.3	43.3	3.3	7.5	14.5	15.8	15.4
FTSE Developed ex Japan	8.6	21.5	8.6	25.4	29.8	82.4	9.1	12.8	10.4	16.1	18.6

\* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Japan	-3.3	11.1	2.8	25.3	-13.0	19.5	14.6	1.5	-15.5	20.0
FTSE Japan USD Net Tax	-3.6	10.8	2.5	24.9	-13.3	19.0	14.2	1.2	-15.8	19.6
FTSE Developed ex Japan	5.9	-1.3	8.8	23.7	-8.2	28.9	16.9	23.2	-17.9	24.5

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan	1.7	0.2	0.5	0.5	-9.5	-32.8	-32.8	-32.8
FTSE Japan USD Net Tax	1.7	0.2	0.5	0.5	-9.7	-33.2	-33.2	-33.2
FTSE Developed ex Japan	2.6	0.6	0.7	0.7	-10.6	-26.1	-34.8	-34.8

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 (USDm)	Wgt %
Toyota Motor	Automobiles and Parts	299,071	6.44
Tokyo Electron	Technology Hardware and Equipment	114,696	2.47
Mitsubishi UFJ Financial	Banks	114,399	2.46
Sony Corp	Leisure Goods	105,744	2.28
Keyence Corp	Electronic and Electrical Equipment	89,421	1.93
Mitsubishi Corp	General Industrials	87,113	1.88
Shin-Etsu Chemical	Chemicals	82,882	1.79
Hitachi	General Industrials	81,243	1.75
Sumitomo Mitsui Financial Group	Banks	73,727	1.59
Mitsui & Co	Industrial Support Services	68,321	1.47
Totals		1,116,617	24.05

ICB Industry Breakdown - FTSE Japan Index

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	60	557,716	12.01
15	Telecommunications	7	179,386	3.86
20	Health Care	32	328,609	7.08
30	Financials	40	572,647	12.33
35	Real Estate	37	163,129	3.51
40	Consumer Discretionary	107	1,079,397	23.25
45	Consumer Staples	48	263,730	5.68
50	Industrials	119	1,153,934	24.85
55	Basic Materials	40	240,276	5.18
60	Energy	4	38,495	0.83
65	Utilities	12	65,693	1.41
Totals		506	4,643,013	100.00

Index Characteristics

Attributes	FTSE Japan	FTSE Developed ex Japan
Number of constituents	506	1573
Net MCap (USDm)	4,643,013	61,455,987
Dividend Yield %	1.97	1.80
Constituent Sizes (Net MCap USDm)		
Average	9,176	39,069
Largest	299,071	3,127,258
Smallest	208	136
Median	3,183	11,769
Weight of Largest Constituent (%)	6.44	5.09
Top 10 Holdings (% Index MCap)	24.05	22.67

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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