# Japan 50 Dividend iNDEX

As of:01/07/2024

# **QUICK FACTS**

Index Launce Date:	Mar 28, 2024
Index Base Date:	Dec 28, 2017
Index Base Value:	1,000
Index Tax Type:	NTR
Index Currency:	JPY
Index Reconstitution:	Annually
Index Rebalance:	Quarterly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	5.0%

research and development

#### **ELIGIBLE CRITERIA**

	Country of Exchange:	Japan
	Securities Currency:	JPY
Geographical Exposure:		Japan
	Min Security Free-Float:	20%

<b>FUNDAMENTALS</b>	ENTALS
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# of Constituents	50
P/E	16.7
P/B	3.2
Div Yield:	1.9%

#### SECTORS BREAKDOWN

Industrials		25.7%
Technology		20.3%
Consumer Disc.		17.8%
Financials	:	11.9%
Healthcare	:	LO.1%
Communications		5.9%
Materials	3	3.7%
Consumer Stap.	3	3.4%

The index is designed to measure the performance of top 50 Japanese companies traded in Japan and which have distributed dividends in the last 5 years



## **HISTORICAL PERFORMANCE & RISK ANALYSIS**

Returns				Standard Deviation*			Sharp Ratio*		
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
21.3%	25.8%	61.1%	124.6%	15.2%	16.7%	17.6%	1.4	0.9	0.9

\* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relavant central bank rate as a risk-free rate

### **TOP 10 CONSTITUENTS BY INDEX WEIGHT**

Security Name	Symbol	Index Weight
Keyence	6861 JP	4.8%
Tokyo Electron	8035 JP	4.7%
Toyota Motor	7203 JP	4.0%
Mitsubishi UFJ Financial	8306 JP	3.8%
SoftBank Group	9984 JP	3.8%
Shin-Etsu Chemical	4063 JP	3.7%
Sony	6758 JP	3.7%
Hitachi	6501 JP	3.5%
Fast Retailing	9983 JP	3.4%
Mitsubishi	8058 JP	3.2%

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