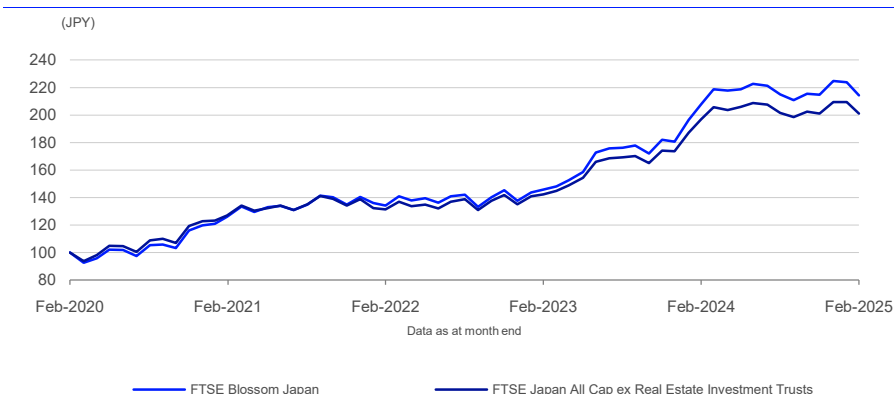


FTSE Blossom Japan Index

Data as at: 28 February 2025

The FTSE Blossom Japan Index is designed as an industry neutral benchmark that reflects the performance of companies demonstrating specific environmental, social and governance practices (ESG) in Japan.

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 Blossom Japan	-0.2	-0.3	-4.6	3.2	59.9	114.3	16.9	16.5	25.0	18.0	13.6
FTSE Japan All Cap ex Real Estate Investment Trusts	0.1	-0.2	-3.9	2.1	53.1	101.1	15.3	15.0	23.4	17.1	12.7

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Blossom Japan	12.4	0.6	22.1	-16.7	19.8	7.0	17.2	-2.0	31.2	24.4
FTSE Japan All Cap ex Real Estate Investment Trusts	11.8	0.2	22.0	-15.8	18.4	8.0	13.0	-2.7	28.6	20.6

Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Blossom Japan	0.1	1.0	1.2	0.6	-24.7	-24.7	-24.7	-31.1
FTSE Japan All Cap ex Real Estate Investment Trusts	0.1	1.0	1.2	0.6	-24.1	-24.1	-24.1	-32.0

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

Drawdown – based on daily data

FEATURES

Transparency

Index governance is overseen by the FTSE Russell ESG Advisory Committee. The membership of the Committee includes independent investment professionals experienced in environmental, social and governance factors.

Criteria

Companies need to meet a variety of ESG criteria to meet the inclusion requirements - please see the Index Rules at www.ftserussell.com for details.

Objective

The index is designed for use in the creation of index tracking funds, exchange traded products and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

Industry Neutrality

Capping is applied in conjunction with industry neutrality to maintain investability.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorised in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - FTSE Blossom Japan Index

Constituent	ICB Sector	FTSE Blossom Japan (Wgt %)	FTSE Japan All Cap ex Real Estate Investment Trusts (Wgt %)	Diff %
Toyota Motor	Automobiles and Parts	6.22	4.29	1.93
Sony Corp	Leisure Goods	4.49	3.10	1.39
Mitsubishi UFJ Financial	Banks	3.35	2.97	0.38
Hitachi	General Industrials	3.14	2.29	0.85
Recruit Holdings	Industrial Support Services	2.36	1.72	0.64
Sumitomo Mitsui Financial Group	Banks	2.20	1.95	0.25
Mitsubishi Corp	General Industrials	1.76	1.28	0.48
Tokyo Electron	Technology Hardware and Equipment	1.75	1.34	0.41
Itochu Corp	General Industrials	1.71	1.25	0.46
Mizuho Financial Group	Banks	1.65	1.46	0.19
Totals		28.63	21.65	

Industry Breakdown

		FTSE Blossom Japan		FTSE Japan All Cap ex Real Estate Investment Trusts		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	46	10.72	165	10.73	-0.01
15	Telecommunications	6	3.75	15	3.80	-0.05
20	Health Care	21	6.60	66	6.67	-0.07
30	Financials	29	14.58	110	14.80	-0.22
35	Real Estate	11	3.70	32	1.87	1.84
40	Consumer Discretionary	73	22.24	288	22.91	-0.67
45	Consumer Staples	36	5.73	124	5.86	-0.14
50	Industrials	86	25.69	395	26.25	-0.56
55	Basic Materials	39	4.68	120	4.87	-0.19
60	Energy	5	0.82	14	0.83	-0.02
65	Utilities	6	1.50	33	1.40	0.09
Totals		358	100.00	1362	100.00	

Index Characteristics

Attributes	FTSE Blossom Japan	FTSE Japan All Cap ex Real Estate Investment Trusts
Number of constituents	358	1362
Dividend Yield %	2.41	2.33
Constituent (Wgt %)		
Average	0.28	0.07
Largest	6.22	4.29
Median	0.09	0.01
Top 10 Holdings (Wgt %)	28.63	22.25

INFORMATION

Index Universe

FTSE All Cap Japan Index

Index Launch

3 July 2017

Base Date

22 September 2014

Base Value

100

Investability Screen

Actual free float applied and liquidity
screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

JPY, USD

Review Dates

Semi-annually in June and December

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Data definitions available from
info@ftserussell.com

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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