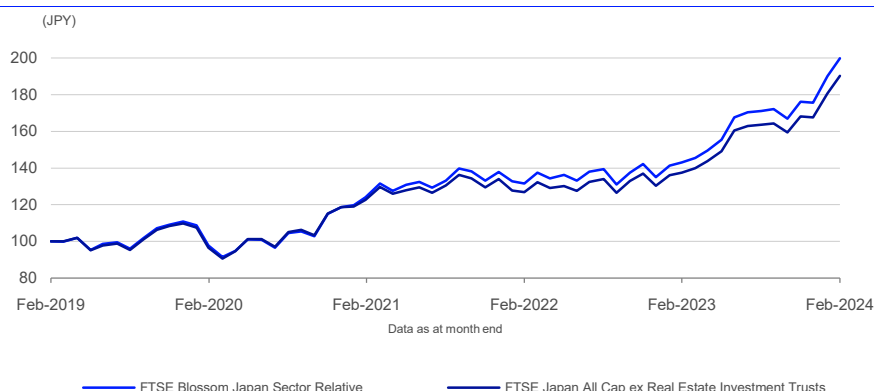


FTSE Blossom Japan Sector Relative Index

Data as at: 29 February 2024

The FTSE Blossom Japan Sector Relative Index is designed as a sector neutral benchmark that reflects the performance of large, mid and small cap companies demonstrating specific environmental, social and governance practices (ESG) in Japan. In addition, the index is designed to support the transition to a low carbon economy by evaluating companies' climate governance activities aligned with the Taskforce on Climate-related Financial Disclosures' recommendations and carbon emissions intensity to determine stock eligibility for index inclusion. The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI). For further information about the TPI, please visit <https://transitionpathwayinitiative.org/>.

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 Sector Relative	13.5	16.9	13.8	39.7	61.2	99.9	17.2	14.9	14.6	16.4	14.5
FTSE Japan All Cap ex Real Estate Investment Trusts	13.1	16.3	13.5	38.4	55.0	90.3	15.7	13.7	14.0	16.0	14.2

* 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)	2019	2020	2021	2022	2023
FTSE Blossom Japan Sector Relative	19.4	7.0	16.3	-2.0	30.1
FTSE Japan All Cap ex Real Estate Investment Trusts	18.4	8.0	13.0	-2.7	28.6

Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio					Drawdown (%)				
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR	
FTSE Blossom Japan Sector Relative	2.8	1.0	1.0	-		-8.1	-15.3	-29.2	-	
FTSE Japan All Cap ex Real Estate Investment Trusts	2.6	0.9	1.0	0.7		-8.0	-16.3	-29.1	-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.

Sector Neutrality

Capping is applied in conjunction with sector 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 Sector Relative Index

Constituent	ICB Sector	FTSE Blossom Japan Sector Relative (Wgt %)	FTSE Japan All Cap ex Real Estate Investment Trusts (Wgt %)	Diff %
Toyota Motor	Automobiles and Parts	6.20	5.96	0.24
Mitsubishi UFJ Financial	Banks	2.58	2.46	0.12
Sony Corp	Leisure Goods	2.57	2.20	0.37
Tokyo Electron	Technology Hardware and Equipment	2.32	2.23	0.09
Keyence Corp	Electronic and Electrical Equipment	1.99	1.88	0.11
Shin-Etsu Chemical	Chemicals	1.88	1.68	0.20
Hitachi	General Industrials	1.56	1.54	0.02
Sumitomo Mitsui Financial Group	Banks	1.53	1.46	0.07
Mitsubishi Corp	General Industrials	1.51	1.49	0.02
Nintendo	Leisure Goods	1.41	1.20	0.21
Totals		23.55	22.10	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Blossom Japan Sector Relative		FTSE Japan All Cap ex Real Estate Investment Trusts		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	86	11.91	175	12.18	-0.27
15	Telecommunications	7	3.70	15	3.80	-0.09
20	Health Care	32	7.26	67	7.35	-0.08
30	Financials	55	11.98	105	12.25	-0.27
35	Real Estate	14	3.78	34	1.75	2.04
40	Consumer Discretionary	121	22.99	296	23.41	-0.41
45	Consumer Staples	51	5.99	125	6.10	-0.11
50	Industrials	187	24.67	390	25.29	-0.62
55	Basic Materials	59	5.53	122	5.65	-0.12
60	Energy	5	0.77	13	0.80	-0.02
65	Utilities	16	1.41	31	1.44	-0.04
Totals		633	100.00	1373	100.00	

Index Characteristics

Attributes	FTSE Blossom Japan Sector Relative	FTSE Japan All Cap ex Real Estate Investment Trusts
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INFORMATION

Index Universe

FTSE Japan All Cap Index

Index Launch

30 March 2022

Base Date

19 September 2014

Base Value

1000

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

Review Dates

Semi-annually in June and December

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