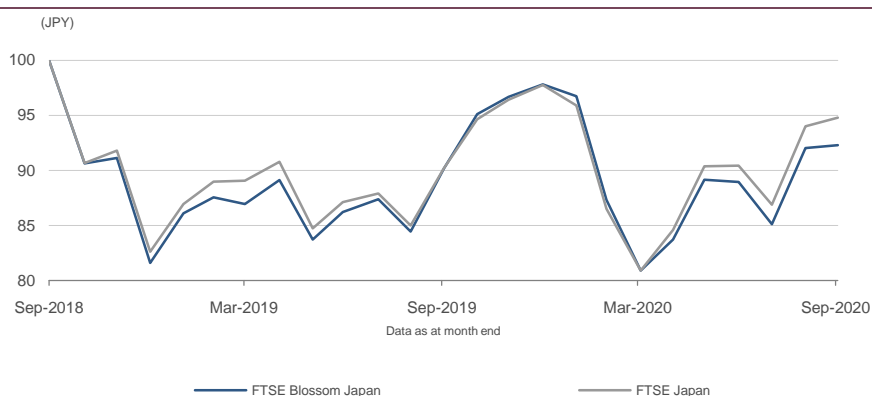


FTSE Blossom Japan Index

Data as at: 30 September 2020

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

2-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	3.8	14.1	-5.6	2.4	3.2	27.4	1.0	5.0	22.6	18.6	17.0
FTSE Japan	4.8	17.2	-3.0	5.1	5.9	29.0	1.9	5.2	21.2	18.3	16.4

* 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
FTSE Blossom Japan	12.4	0.6	22.1	-16.7	19.8
FTSE Japan	11.5	-0.3	21.0	-15.3	18.3

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	0.0	0.3	-	-28.8	-31.1	-31.1	-
FTSE Japan	0.2	0.1	0.3	0.5	-28.7	-31.3	-31.3	-31.3

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 (Wgt %)	Diff %
Toyota Motor	Automobiles & Parts	6.16	4.20	1.96
Sony Corp	Leisure Goods	3.54	2.41	1.13
Daiichi Sankyo	Pharmaceuticals & Biotechnology	2.32	1.51	0.81
Fast Retailing	General Retailers	2.32	0.83	1.49
Recruit Holdings	Support Services	2.27	1.29	0.98
KDDI Corp	Mobile Telecommunications	2.22	1.11	1.11
Daikin Industries	Construction & Materials	2.21	1.26	0.95
NTT Docomo	Mobile Telecommunications	2.16	1.08	1.08
Takeda Pharmaceutical	Pharmaceuticals & Biotechnology	2.15	1.40	0.75
Shin-Etsu Chemical	Chemicals	2.09	1.34	0.75
Totals		27.44	16.43	

Industry Breakdown

ICB Code	ICB Industry	FTSE Blossom Japan		FTSE Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	3	0.57	4	0.56	0.01
1000	Basic Materials	20	5.41	45	5.44	-0.03
2000	Industrials	50	24.88	119	23.99	0.89
3000	Consumer Goods	41	22.58	95	22.75	-0.17
4000	Health Care	15	11.37	39	11.61	-0.24
5000	Consumer Services	14	10.41	74	9.97	0.45
6000	Telecommunications	3	5.70	6	6.13	-0.43
7000	Utilities	3	1.56	12	1.53	0.02
8000	Financials	21	10.63	81	11.13	-0.50
9000	Technology	22	6.89	41	6.89	0.00
Totals		192	100.00	516	100.00	

Index Characteristics

Attributes	FTSE Blossom Japan	FTSE Japan
Number of constituents	192	516
Dividend Yield %	2.59	2.30
Constituent (Wgt %)		
Average	0.52	0.19
Largest	6.16	4.20
Median	0.24	0.08
Top 10 Holdings (Wgt %)	27.44	19.50

INFORMATION

Index Universe

FTSE 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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