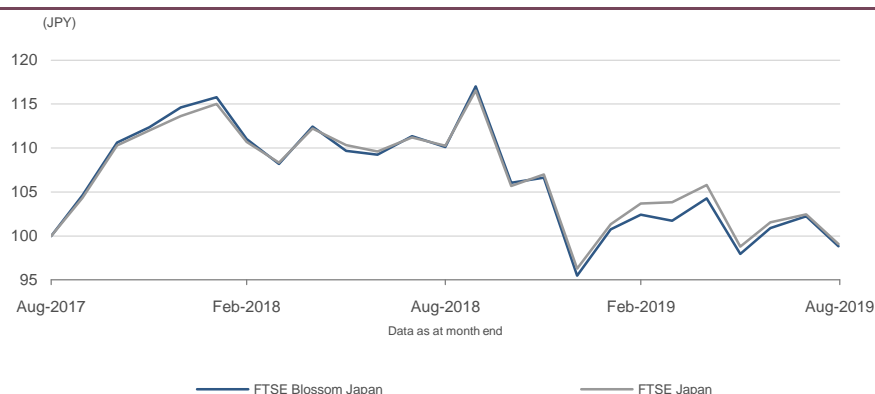


# FTSE Blossom Japan Index

Data as at: 30 August 2019

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 | 0.9      | -3.5 | 3.5 | -10.3 | 22.6 | -    | 7.0          | -   | 17.2           | 15.3 | 16.5 |
| FTSE Japan         | 0.3      | -4.4 | 2.9 | -10.2 | 21.4 | 31.3 | 6.7          | 5.6 | 16.7           | 15.0 | 16.0 |

\* 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)      | 2014 | 2015 | 2016 | 2017 | 2018  |
|--------------------|------|------|------|------|-------|
| FTSE Blossom Japan | -    | 12.4 | 0.6  | 22.1 | -16.7 |
| FTSE Japan         | 10.3 | 11.5 | -0.3 | 21.0 | -15.3 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (JPY)        | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|--------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                    | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE Blossom Japan | -0.6              | 0.4 | -   | -    | -22.7        | -25.0 | -28.5 | -     |
| FTSE Japan         | -0.6              | 0.4 | 0.4 | 0.4  | -22.0        | -23.9 | -29.2 | -29.2 |

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](http://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             | 6.69                       | 4.57               | 2.12   |
| Sony Corp                | Leisure Goods                   | 2.91                       | 1.99               | 0.92   |
| KDDI Corp                | Mobile Telecommunications       | 2.61                       | 1.30               | 1.31   |
| Mitsubishi UFJ Financial | Banks                           | 2.45                       | 1.68               | 0.77   |
| Fast Retailing           | General Retailers               | 2.37                       | 0.84               | 1.53   |
| Takeda Pharmaceutical    | Pharmaceuticals & Biotechnology | 2.33                       | 1.44               | 0.89   |
| Oriental Land            | Travel & Leisure                | 2.16                       | 0.77               | 1.39   |
| Seven & I Holdings       | General Retailers               | 2.15                       | 0.76               | 1.39   |
| Daiichi Sankyo           | Pharmaceuticals & Biotechnology | 1.90                       | 1.17               | 0.73   |
| Recruit Holdings         | Support Services                | 1.90                       | 1.01               | 0.89   |
| <b>Totals</b>            |                                 | <b>27.47</b>               | <b>15.53</b>       |        |

## Industry Breakdown

| ICB Code      | ICB Industry       | FTSE Blossom Japan |               | FTSE Japan  |               | Diff % |
|---------------|--------------------|--------------------|---------------|-------------|---------------|--------|
|               |                    | No. of Cons        | Wgt %         | No. of Cons | Wgt %         |        |
| 0001          | Oil & Gas          | 3                  | 0.80          | 5           | 0.81          | -0.01  |
| 1000          | Basic Materials    | 17                 | 5.59          | 44          | 5.52          | 0.07   |
| 2000          | Industrials        | 46                 | 21.73         | 122         | 22.17         | -0.44  |
| 3000          | Consumer Goods     | 38                 | 23.95         | 102         | 23.81         | 0.14   |
| 4000          | Health Care        | 14                 | 9.16          | 36          | 9.21          | -0.04  |
| 5000          | Consumer Services  | 14                 | 11.83         | 78          | 11.77         | 0.06   |
| 6000          | Telecommunications | 3                  | 6.01          | 6           | 5.92          | 0.09   |
| 7000          | Utilities          | 2                  | 1.96          | 14          | 1.94          | 0.02   |
| 8000          | Financials         | 21                 | 13.27         | 70          | 13.12         | 0.15   |
| 9000          | Technology         | 21                 | 5.71          | 35          | 5.75          | -0.04  |
| <b>Totals</b> |                    | <b>179</b>         | <b>100.00</b> | <b>512</b>  | <b>100.00</b> |        |

## Index Characteristics

| Attributes              | FTSE Blossom Japan | FTSE Japan |
|-------------------------|--------------------|------------|
| Number of constituents  | 179                | 512        |
| Dividend Yield %        | 2.81               | 2.54       |
| Constituent (Wgt %)     |                    |            |
| Average                 | 0.56               | 0.20       |
| Largest                 | 6.69               | 4.57       |
| Median                  | 0.28               | 0.08       |
| Top 10 Holdings (Wgt %) | 27.47              | 18.17      |

## 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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Data definitions available from  
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To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
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