

FTSE Blossom Japan Fixed Income Index

Corporate | JPY

FTSE Blossom Japan Fixed Income Index (BJFI) is designed to measure the performance of Japanese Yen-denominated corporate bonds issued by public traded companies demonstrating specific environmental, social and governance (ESG) practices in Japan. Based on the underlying FTSE Japanese Broad Bond Index (JPBBI), the FTSE Blossom Japan Fixed Income Index focuses on bonds issued by Japanese public companies and selects issuers from the members of the FTSE Blossom Japan Sector Relative Index and their subsidiaries.

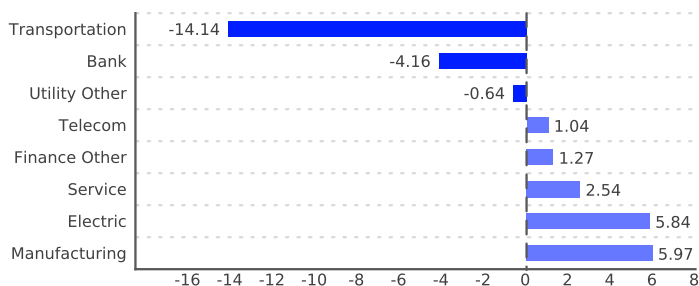
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Blossom Japan Fixed Income	917	34,520.20	33,203.28	100.00	0.83	5.02	1.62	4.63	56
Investment-Grade**	203	6,751.20	6,508.03	19.60	0.65	4.75	1.41	4.44	38
Not-Rated	714	27,769.00	26,695.25	80.40	0.88	5.09	1.67	4.67	61
1-3 Years	309	11,369.30	11,218.42	33.79	0.55	1.97	1.30	1.94	51
3-5 Years	287	10,979.20	10,707.68	32.25	0.87	4.04	1.57	3.94	54
5-7 Years	124	5,110.00	4,812.39	14.49	0.80	5.96	1.86	5.78	70
7-10 Years	128	5,031.70	4,798.23	14.45	1.27	8.51	1.92	8.05	56
10+ Years	69	2,030.00	1,666.56	5.02	1.23	16.47	2.58	13.92	70
Finance	198	9,439.00	9,214.54	27.75	0.83	3.92	1.52	3.77	54
Industrial	438	15,226.30	14,550.77	43.82	0.79	5.16	1.67	4.69	61
Utility	281	9,854.90	9,437.97	28.42	0.91	5.87	1.65	5.37	53
JPBBI Corp	1,251	47,917.09	46,053.79	100.00	0.83	5.04	1.58	4.49	54

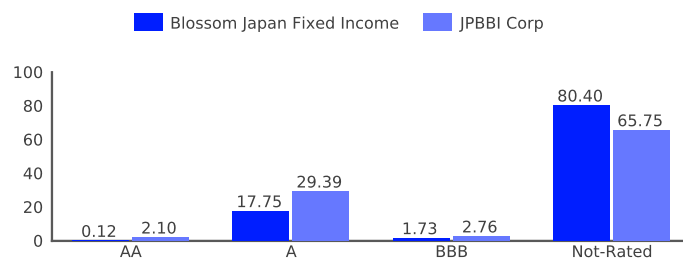
* In JPY billions ** Rated by S&P or Moody's

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

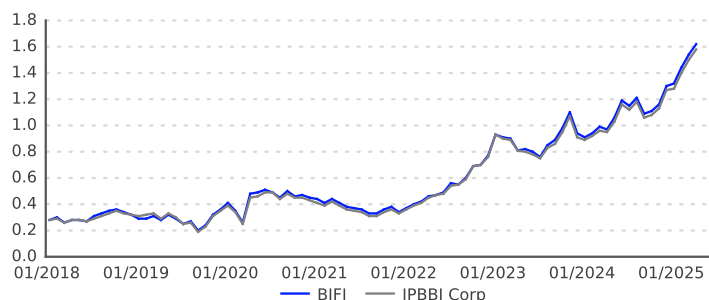
Top Underweights and Overweights (BJFI) - (JPBBI Corp)



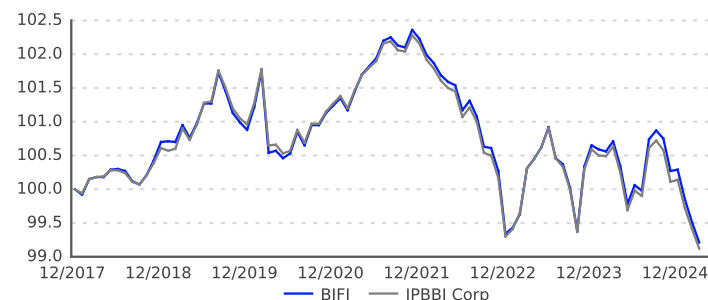
Credit Quality (Market Weight in %; Rated by S&P or Moody's)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in JPY)



TOP 10 ISSUERS (In BJFI by Market Weight)

Description	# of	Weight (%)		
	Issues	BJFI	JPBBI Corp	Diff
TOKYO ELECTRIC POWER CO INC	66	9.17	6.61	2.56
NIPPON TELEG & TEL CORP	19	5.71	4.12	1.59
MITSUBISHI UFJ FINANCIAL GROUP	29	5.14	3.71	1.43
KANSAI ELECTRIC POWER CO INC	33	3.41	2.46	0.95
TOHOKU ELECTRIC POWER CO INC	39	3.36	2.43	0.93
MIZUHO FINANCIAL GROUP INC	19	3.34	2.41	0.93
PANASONIC CORP	13	2.94	2.12	0.82
SOFTBANK CORP	22	2.85	2.05	0.80
KYUSHU ELECTRIC POWER CO INC	31	2.59	1.87	0.72
TOYOTA MOTOR CORP	19	2.37	1.71	0.66

ANNUALIZED RETURNS (in %)

	BJFI								JPBBI Corp							
	USD		EUR		GBP		JPY		USD		EUR		GBP		JPY	
	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD*	3.97	-0.06	-0.33	-0.45	0.88	-0.00	-1.07	-1.07	4.03	0.00	-0.28	-0.39	0.94	0.06	-1.02	-1.02
1 Year	-0.31	3.59	-0.32	1.94	-2.43	3.51	-1.50	-1.50	-0.32	3.58	-0.34	1.93	-2.44	3.50	-1.51	-1.51
3 Years	-7.49	3.90	-6.57	1.96	-6.87	3.48	-0.82	-0.82	-7.49	3.89	-6.57	1.96	-6.87	3.48	-0.82	-0.82
5 Years	-6.56	2.75	-6.27	1.25	-7.31	2.42	-0.27	-0.27	-6.60	2.71	-6.30	1.21	-7.34	2.38	-0.31	-0.31
Since BJFI Inception	-3.94	2.78	-2.52	0.87	-3.31	2.04	-0.11	-0.11	-3.95	2.77	-2.54	0.86	-3.33	2.03	-0.12	-0.12

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Base Index:	FTSE Japanese Broad Corporate Bond Index
Minimum Maturity:	At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.
Minimum Quality:	BBB- by S&P, Baa3 by Moody's, or BBB- by R&I
Minimum Issue Size:	JPY 20 billion
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of Cash Flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service bid-side 6:00 p.m. (Tokyo)
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	December 31, 2017

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