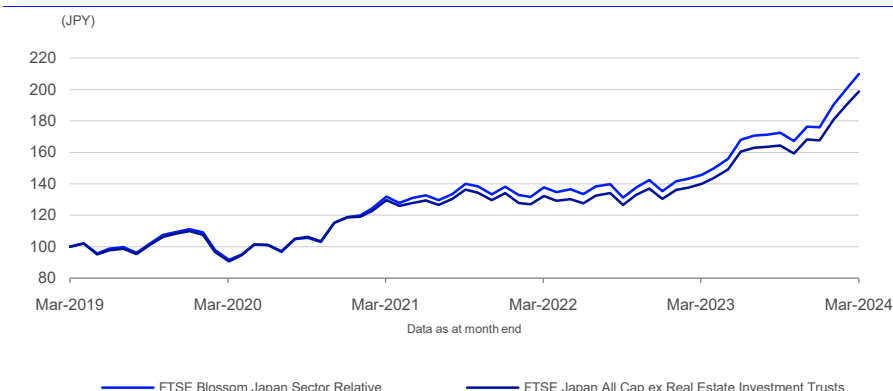


FTSE Blossom Japan Sector Relative Index

Data as at: 29 March 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	19.2	21.7	19.2	44.0	59.1	109.8	16.7	16.0	14.3	16.5	14.5
FTSE Japan All Cap ex Real Estate Investment Trusts	18.5	21.0	18.5	42.0	53.3	98.7	15.3	14.7	13.7	16.1	14.3

* 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	3.4	1.0	1.1	-	-8.1	-15.3	-29.2	-
FTSE Japan All Cap ex Real Estate Investment Trusts	3.1	1.0	1.0	0.8	-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	6.26	6.02	0.24
Sony Corp	Leisure Goods	2.49	2.13	0.36
Mitsubishi UFJ Financial	Banks	2.40	2.30	0.10
Tokyo Electron	Technology Hardware and Equipment	2.40	2.31	0.09
Keyence Corp	Electronic and Electrical Equipment	1.90	1.80	0.10
Shin-Etsu Chemical	Chemicals	1.87	1.67	0.20
Mitsubishi Corp	General Industrials	1.77	1.75	0.02
Hitachi	General Industrials	1.65	1.64	0.01
Sumitomo Mitsui Financial Group	Banks	1.55	1.48	0.07
Mitsui & Co	Industrial Support Services	1.43	1.38	0.05
Totals		23.72	22.48	

ICB Industry Breakdown

		FTSE Blossom Japan Sector Relative		FTSE Japan All Cap ex Real Estate Investment Trusts		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	84	11.88	173	12.14	-0.26
15	Telecommunications	7	3.56	15	3.67	-0.11
20	Health Care	32	6.77	65	6.88	-0.12
30	Financials	55	12.05	107	12.35	-0.31
35	Real Estate	14	4.30	34	1.98	2.32
40	Consumer Discretionary	120	22.84	297	23.34	-0.49
45	Consumer Staples	51	5.76	126	5.93	-0.17
50	Industrials	188	24.98	396	25.66	-0.69
55	Basic Materials	60	5.56	122	5.65	-0.09
60	Energy	5	0.83	15	0.87	-0.04
65	Utilities	16	1.48	31	1.53	-0.04
Totals		632	100.00	1381	100.00	

Index Characteristics

Attributes	FTSE Blossom Japan Sector Relative	FTSE Japan All Cap ex Real Estate Investment Trusts
Number of constituents	632	1381
Dividend Yield %	1.99	1.97
Constituent (Wgt %)		
Average	0.16	0.07
Largest	6.26	6.02
Median	0.04	0.01
Top 10 Holdings (Wgt %)	23.72	22.48

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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