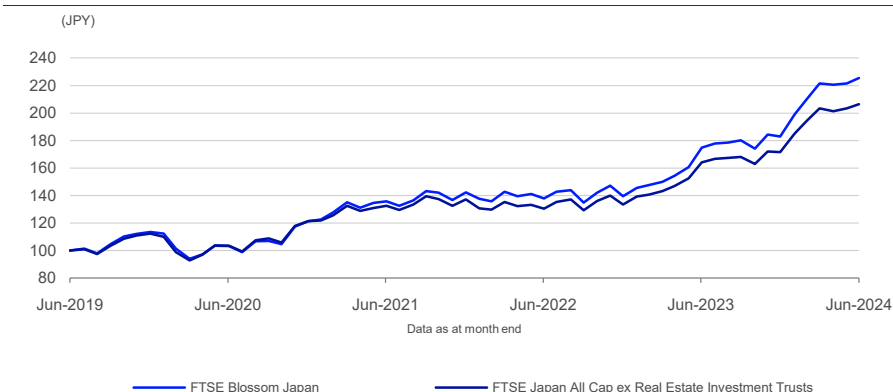


# FTSE Blossom Japan Index

Data as at: 28 June 2024

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

## 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	1.8	23.3	23.3	28.9	66.2	125.5	18.5	17.7	15.6	17.0	14.5
FTSE Japan All Cap ex Real Estate Investment Trusts	1.5	20.3	20.3	25.7	55.8	106.4	15.9	15.6	14.1	16.2	13.8

\* 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	19.8	7.0	17.2	-2.0	31.2
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	1.9	1.1	1.2	-	-8.5	-14.3	-28.8	-
FTSE Japan All Cap ex Real Estate Investment Trusts	1.7	1.0	1.1	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](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 All Cap ex Real Estate Investment Trusts (Wgt %)	Diff %
Toyota Motor	Automobiles and Parts	7.58	5.16	2.42
Sony Corp	Leisure Goods	3.18	2.17	1.01
Hitachi	General Industrials	2.96	2.11	0.85
Mitsubishi UFJ Financial	Banks	2.82	2.48	0.34
Tokyo Electron	Technology Hardware and Equipment	2.74	2.03	0.71
Recruit Holdings	Industrial Support Services	2.25	1.61	0.64
Mitsubishi Corp	General Industrials	2.19	1.56	0.63
Shin-Etsu Chemical	Chemicals	2.04	1.57	0.47
Sumitomo Mitsui Financial Group	Banks	2.01	1.76	0.25
Itochu Corp	General Industrials	1.97	1.41	0.56
Totals		29.74	21.86	

Industry Breakdown

		FTSE Blossom Japan		FTSE Japan All Cap ex Real Estate Investment Trusts		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	43	11.55	171	11.61	-0.05
15	Telecommunications	6	3.60	15	3.69	-0.09
20	Health Care	21	6.82	63	7.00	-0.18
30	Financials	27	13.39	107	13.58	-0.19
35	Real Estate	11	3.53	33	1.78	1.75
40	Consumer Discretionary	71	21.16	296	21.79	-0.62
45	Consumer Staples	34	5.65	125	5.80	-0.15
50	Industrials	84	26.57	397	26.95	-0.38
55	Basic Materials	38	5.24	120	5.34	-0.10
60	Energy	5	0.88	14	0.90	-0.02
65	Utilities	6	1.62	32	1.57	0.04
Totals		346	100.00	1373	100.00	

Index Characteristics

Attributes	FTSE Blossom Japan	FTSE Japan All Cap ex Real Estate Investment Trusts
Number of constituents	346	1373
Dividend Yield %	2.08	2.02
Constituent (Wgt %)		
Average	0.29	0.07
Largest	7.58	5.16
Median	0.09	0.01
Top 10 Holdings (Wgt %)	29.74	22.27

INFORMATION

Index Universe

FTSE All Cap 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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