

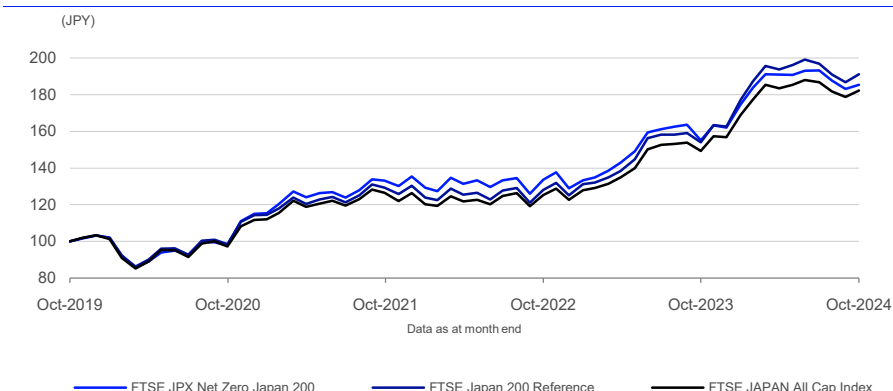
# FTSE JPX Net Zero Japan 200 Index

Data as at: 31 October 2024

FTSE Russell has partnered with JPX to develop the FTSE JPX Net Zero Japan Index Series, which is designed to support investors seeking to integrate climate risks and opportunities into their portfolios and align them with the net zero climate goals. It sets portfolio decarbonisation targets which mirror the required emissions reduction efforts to limit global warming to 1.5DC.

Constituent weights vary to account for key climate considerations, including climate risks, opportunities and alignment with the low-carbon transition. The index series combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and is designed to meet the minimum standards of EU Climate Transition Benchmarks.

## 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 JPX Net Zero Japan 200	-4.1	-2.9	14.4	19.5	39.2	85.4	11.7	13.1	24.0	18.3	14.0
FTSE Japan 200 Reference	-2.9	-1.3	17.6	24.1	47.9	91.3	13.9	13.8	25.5	18.4	14.1
FTSE JAPAN All Cap Index	-2.5	-0.7	16.2	22.1	43.9	82.2	12.9	12.8	23.2	17.4	13.5

\* 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 JPX Net Zero Japan 200	22.8	11.6	17.6	-4.7	25.6
FTSE Japan 200 Reference	18.9	10.8	13.9	-4.0	30.0
FTSE JAPAN All Cap Index	18.4	8.0	13.1	-2.8	27.8

## Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE JPX Net Zero Japan 200	0.8	0.6	0.9	-	-23.4	-23.4	-28.8	-
FTSE Japan 200 Reference	1.0	0.7	1.0	-	-25.3	-25.3	-28.0	-
FTSE JAPAN All Cap Index	0.9	0.7	0.9	0.7	-23.8	-23.8	-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

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

5-Year Index Correlation - Total Return

	FTSE JPX Net Zero Japan 200	FTSE Japan 200 Reference
FTSE JPX Net Zero Japan 200	1.000	0.984
FTSE Japan 200 Reference		1.000

Top 10 Constituents - FTSE JPX Net Zero Japan 200 Index

Constituent	ICB Industry	Net MCap (JPYm)	Wgt %
Daiichi Sankyo	Health Care	31,257,910	5.49
Fujitsu	Technology	26,315,125	4.62
KDDI Corp	Telecommunications	26,179,924	4.59
Tokyo Electron	Technology	24,802,642	4.35
Toyota Motor	Consumer Discretionary	24,303,699	4.27
Sony Corp	Consumer Discretionary	23,859,288	4.19
Takeda Pharmaceutical	Health Care	19,055,055	3.34
Marubeni Corp	Industrials	17,728,141	3.11
NEC	Technology	16,945,342	2.97
East Japan Railway	Industrials	16,590,088	2.91
Totals		227,037,214	39.85

ICB Industry Breakdown

		FTSE JPX Net Zero Japan 200			FTSE Japan 200 Reference		
ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	23	93,629,740	16.43	25	63,323,150	10.86
15	Telecommunications	4	44,935,109	7.89	4	25,863,315	4.44
20	Health Care	14	73,190,341	12.85	15	50,113,492	8.59
30	Financials	23	63,733,616	11.19	23	85,168,375	14.60
35	Real Estate	5	7,476,242	1.31	5	9,515,507	1.63
40	Consumer Discretionary	28	109,336,176	19.19	37	123,017,570	21.10
45	Consumer Staples	14	9,785,651	1.72	16	31,796,795	5.45
50	Industrials	40	157,879,555	27.71	52	158,211,546	27.13
55	Basic Materials	10	6,627,197	1.16	14	24,560,990	4.21
60	Energy	-	-	-	3	5,219,393	0.90
65	Utilities	2	3,158,023	0.55	5	6,363,651	1.09
Totals		163	569,751,649	100.00	199	583,153,784	100.00

Index Characteristics

Attributes	FTSE JPX Net Zero Japan 200	FTSE Japan 200 Reference
Number of constituents	163	199
Net MCap (JPYm)	569,751,649	583,153,784
Dividend Yield %	2.21	2.20
Constituent Sizes (Net MCap JPYm)		
Average	3,495,409	2,930,421
Largest	31,257,910	31,804,656
Smallest	25,274	439,795
Median	778,776	1,555,652
Weight of Largest Constituent (%)	5.49	5.45
Top 10 Holdings (% Index MCap)	39.85	26.65

The FTSE JPX Net Zero Japan Index Series is calculated by FTSE in association with JPX Market Innovation & Research, Inc. (“JPXI”). JPX© is a trade mark of Japan Exchange Group, Inc (“JPX”). All rights in and to the FTSE JPX Net Zero Japan Index Series (“Index”) vest in FTSE and JPXI.

INFORMATION

Index Universe

FTSE JPX Japan 200 Reference Index

Index Launch

21/04/2022

Base Date

18/12/2015

Base Value

996.26

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end of day

End-of-Day Distribution

Via SFTP and email

Currency

JPY, USD, GBP, EUR, AUD, CNY, HKD, CAD

Review Dates

Annually in December



© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659