

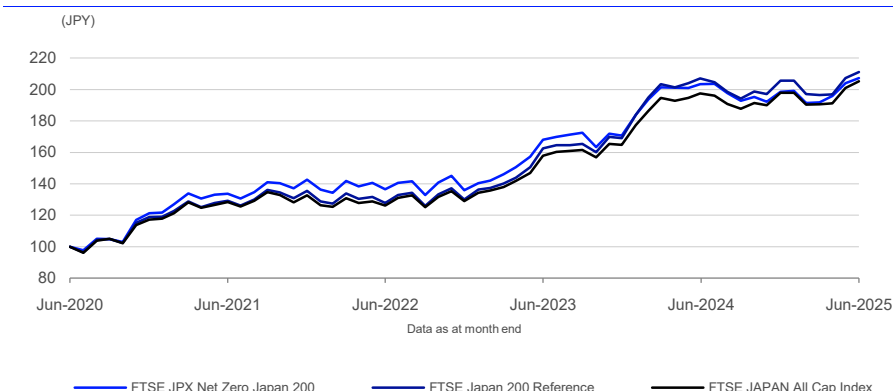
# FTSE JPX Net Zero Japan 200 Index

Data as at: 30 June 2025

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 | 8.0      | 4.4 | 4.4 | 1.9 | 51.7 | 107.2 | 14.9         | 15.7 | 26.7           | 17.6 | 12.6 |
| FTSE Japan 200 Reference    | 7.5      | 2.7 | 2.7 | 2.0 | 65.3 | 111.2 | 18.2         | 16.1 | 29.5           | 18.6 | 12.9 |
| FTSE JAPAN All Cap Index    | 7.7      | 3.7 | 3.7 | 3.9 | 62.5 | 105.2 | 17.6         | 15.5 | 26.7           | 17.5 | 11.9 |

\* 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)               | 2020 | 2021 | 2022 | 2023 | 2024 |
|-----------------------------|------|------|------|------|------|
| FTSE JPX Net Zero Japan 200 | 11.6 | 17.6 | -4.7 | 25.6 | 16.3 |
| FTSE Japan 200 Reference    | 10.8 | 13.9 | -4.0 | 30.0 | 21.7 |
| FTSE JAPAN All Cap Index    | 8.0  | 13.1 | -2.8 | 27.8 | 20.1 |

## 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 | 0.1               | 0.8 | 1.2 | -    | -23.4        | -23.4 | -23.4 | -     |
| FTSE Japan 200 Reference    | 0.1               | 0.9 | 1.3 | -    | -25.3        | -25.3 | -25.3 | -     |
| FTSE JAPAN All Cap Index    | 0.1               | 1.0 | 1.3 | 0.6  | -23.8        | -23.8 | -23.8 | -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                       | 0.978                    |
| FTSE Japan 200 Reference    |                             | 1.000                    |

Top 10 Constituents - FTSE JPX Net Zero Japan 200 Index

| Constituent           | ICB Industry           | Net MCap (JPYm) | Wgt % |
|-----------------------|------------------------|-----------------|-------|
| Sony Corp             | Consumer Discretionary | 33,786,782      | 5.46  |
| Tokyo Electron        | Technology             | 31,980,898      | 5.17  |
| KDDI Corp             | Telecommunications     | 29,993,702      | 4.85  |
| NEC                   | Technology             | 25,354,496      | 4.10  |
| Toyota Motor          | Consumer Discretionary | 24,674,475      | 3.99  |
| Fujitsu               | Technology             | 24,577,019      | 3.97  |
| Daiichi Sankyo        | Health Care            | 20,501,981      | 3.31  |
| Takeda Pharmaceutical | Health Care            | 19,580,004      | 3.16  |
| Orix Corporation      | Financials             | 17,790,174      | 2.88  |
| East Japan Railway    | Industrials            | 16,769,610      | 2.71  |
| Totals                |                        | 245,009,142     | 39.60 |

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             | 21                          | 101,733,112     | 16.44  | 24                       | 67,162,119      | 11.16  |
| 15       | Telecommunications     | 4                           | 52,464,433      | 8.48   | 5                        | 28,714,798      | 4.77   |
| 20       | Health Care            | 14                          | 63,630,694      | 10.28  | 15                       | 41,621,758      | 6.91   |
| 30       | Financials             | 21                          | 68,513,437      | 11.07  | 21                       | 94,207,947      | 15.65  |
| 35       | Real Estate            | 4                           | 30,647,906      | 4.95   | 4                        | 9,376,835       | 1.56   |
| 40       | Consumer Discretionary | 30                          | 128,275,930     | 20.73  | 38                       | 133,199,742     | 22.12  |
| 45       | Consumer Staples       | 14                          | 11,498,471      | 1.86   | 15                       | 31,476,572      | 5.23   |
| 50       | Industrials            | 39                          | 148,078,859     | 23.93  | 54                       | 161,066,228     | 26.75  |
| 55       | Basic Materials        | 10                          | 11,209,455      | 1.81   | 14                       | 23,357,431      | 3.88   |
| 60       | Energy                 | -                           | -               | -      | 3                        | 4,217,804       | 0.70   |
| 65       | Utilities              | 4                           | 2,631,783       | 0.43   | 7                        | 7,673,622       | 1.27   |
| Totals   |                        | 161                         | 618,684,081     | 100.00 | 200                      | 602,074,857     | 100.00 |

Index Characteristics

| Attributes                        | FTSE JPX Net Zero Japan 200 | FTSE Japan 200 Reference |
|-----------------------------------|-----------------------------|--------------------------|
| Number of constituents            | 161                         | 200                      |
| Net MCap (JPYm)                   | 618,684,081                 | 602,074,857              |
| Dividend Yield %                  | 2.30                        | 2.25                     |
| Constituent Sizes (Net MCap JPYm) |                             |                          |
| Average                           | 3,842,758                   | 3,010,374                |
| Largest                           | 33,786,782                  | 26,469,292               |
| Smallest                          | 30,539                      | 414,667                  |
| Median                            | 927,884                     | 1,585,505                |
| Weight of Largest Constituent (%) | 5.46                        | 4.40                     |
| Top 10 Holdings (% Index MCap)    | 39.60                       | 27.13                    |

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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



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