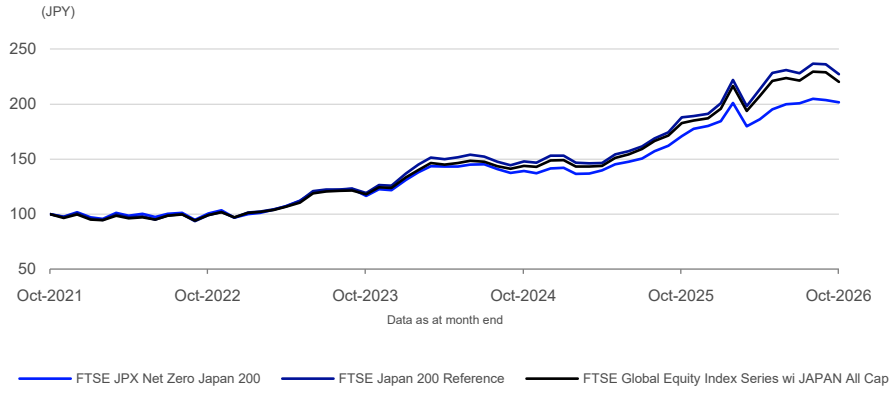
FTSE JPX Net Zero Japan 200 Index

Data as at: 30 October 2026

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	0.5	8.3	12.1	18.2	73.2	101.7	20.1	15.1	17.9	17.1	12.6
FTSE Japan 200 Reference	-0.3	6.4	18.9	21.0	90.8	127.3	24.0	17.8	22.0	19.2	14.0
FTSE Global Equity Index Series wi JAPAN All Cap	-0.5	6.0	17.6	20.5	86.6	120.1	23.1	17.1	20.0	18.0	13.0

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE JPX Net Zero Japan 200	-0.8	21.4	-15.6	22.8	11.6	17.6	-4.7	25.6	16.3	27.2
FTSE Japan 200 Reference	-0.6	20.2	-14.7	18.9	10.8	13.9	-4.0	30.0	21.7	24.9
FTSE Global Equity Index Series wi JAPAN All Cap	0.2	22.0	-15.8	18.4	8.0	13.1	-2.8	27.8	20.1	25.8

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.

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	1.1	1.1	1.2	1.0	-12.1	-23.4	-23.4	-28.8
FTSE Japan 200 Reference	1.1	1.2	1.3	1.0	-11.5	-25.3	-25.3	-29.9
FTSE Global Equity Index Series wi JAPAN All Cap	1.0	1.2	1.3	1.0	-11.5	-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

5-Year Index Correlation - Total Return

	FTSE JPX Net Zero Japan 200	FTSE Japan 200 Reference
FTSE JPX Net Zero Japan 200	1.000	0.958
FTSE Japan 200 Reference		1.000

Top 10 Constituents - FTSE JPX Net Zero Japan 200 Index

Constituent	ICB Industry	Net MCap (JPYm)	Wgt %
Tokyo Electron	Technology	51,609,780	6.46
KDDI Corp	Telecommunications	38,031,653	4.76
Takeda Pharmaceutical	Health Care	35,699,405	4.47
Orix Corporation	Financials	32,667,797	4.09
Sony Corp	Consumer Discretionary	32,054,981	4.01
MS&AD Insurance Group Holdings	Financials	32,003,145	4.01
Toyota Motor	Consumer Discretionary	27,626,724	3.46
NEC	Technology	24,687,885	3.09
Fast Retailing	Consumer Discretionary	23,051,853	2.89
Fujitsu	Technology	21,479,824	2.69
Totals		**318,913,046**	**39.92**

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	18	131,093,189	16.41	24	128,423,398	14.99
15	Telecommunications	4	65,134,647	8.15	5	36,774,094	4.29
20	Health Care	12	80,369,911	10.06	13	49,966,106	5.83
30	Financials	21	127,069,325	15.91	27	162,866,212	19.02
35	Real Estate	6	40,547,898	5.08	6	12,824,808	1.50
40	Consumer Discretionary	30	141,484,964	17.71	39	153,200,653	17.89
45	Consumer Staples	11	19,908,798	2.49	12	33,230,916	3.88
50	Industrials	38	181,579,424	22.73	52	230,860,216	26.95
55	Basic Materials	7	10,576,401	1.32	13	30,832,744	3.60
60	Energy	-	-	-	3	8,283,824	0.97
65	Utilities	2	1,086,294	0.14	5	9,236,731	1.08
Totals		**149**	**798,850,851**	**100.00**	**199**	**856,499,701**	**100.00**

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

Index Characteristics

Attributes	FTSE JPX Net Zero Japan 200	FTSE Japan 200 Reference
Number of constituents	149	199
Net MCap (JPYm)	798,850,851	856,499,701
Dividend Yield %	2.19	1.96
Constituent Sizes (Net MCap JPYm)		
Average	5,361,415	4,304,019
Largest	51,609,780	37,449,415
Smallest	28,726	37,917
Median	1,074,474	2,083,562
Weight of Largest Constituent (%)	6.46	4.37
Top 10 Holdings (% Index MCap)	39.92	28.70

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