

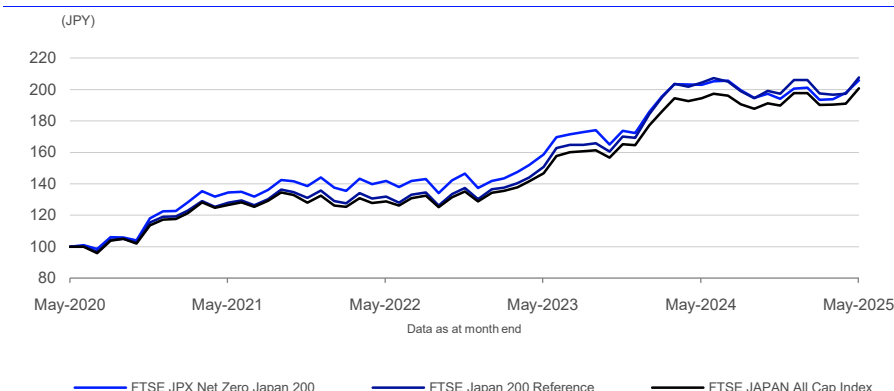
FTSE JPX Net Zero Japan 200 Index

Data as at: 30 May 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	6.5	6.1	2.7	1.5	45.1	105.9	13.2	15.5	26.8	18.0	12.6
FTSE Japan 200 Reference	5.2	5.2	0.8	1.6	57.6	107.7	16.4	15.7	29.6	19.0	12.9
FTSE JAPAN All Cap Index	5.5	5.7	1.6	3.2	55.9	100.7	16.0	15.0	26.9	17.9	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	0.7	1.2	-	-23.4	-23.4	-23.4	-
FTSE Japan 200 Reference	0.1	0.8	1.2	-	-25.3	-25.3	-25.3	-
FTSE JAPAN All Cap Index	0.2	0.8	1.3	0.5	-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	34,511,432	5.60
KDDI Corp	Telecommunications	30,223,493	4.91
Toyota Motor	Consumer Discretionary	27,406,186	4.45
Tokyo Electron	Technology	26,573,723	4.32
Daiichi Sankyo	Health Care	23,408,205	3.80
Fujitsu	Technology	23,199,587	3.77
NEC	Technology	22,746,330	3.69
Takeda Pharmaceutical	Health Care	19,088,845	3.10
Orix Corporation	Financials	16,731,495	2.72
East Japan Railway	Industrials	16,348,751	2.65
Totals		240,238,047	39.01

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	98,018,338	15.92	24	62,039,570	10.23
15	Telecommunications	4	51,178,530	8.31	5	26,607,056	4.39
20	Health Care	14	65,848,102	10.69	15	43,242,890	7.13
30	Financials	21	68,491,237	11.12	21	96,543,377	15.92
35	Real Estate	4	30,244,259	4.91	4	10,209,906	1.68
40	Consumer Discretionary	30	130,629,056	21.21	38	137,938,717	22.75
45	Consumer Staples	14	11,644,935	1.89	15	31,401,950	5.18
50	Industrials	39	146,435,359	23.78	54	163,850,722	27.02
55	Basic Materials	10	10,791,601	1.75	14	22,708,612	3.74
60	Energy	-	-	-	3	4,464,961	0.74
65	Utilities	4	2,544,320	0.41	7	7,383,236	1.22
Totals		161	615,825,736	100.00	200	606,390,998	100.00

Index Characteristics

Attributes	FTSE JPX Net Zero Japan 200	FTSE Japan 200 Reference
Number of constituents	161	200
Net MCap (JPYm)	615,825,736	606,390,998
Dividend Yield %	2.31	2.29
Constituent Sizes (Net MCap JPYm)		
Average	3,825,005	3,031,955
Largest	34,511,432	32,039,814
Smallest	30,840	394,217
Median	903,098	1,588,378
Weight of Largest Constituent (%)	5.60	5.28
Top 10 Holdings (% Index MCap)	39.01	27.47

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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



JPX MARKET INNOVATION & RESEARCH, INC.

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