

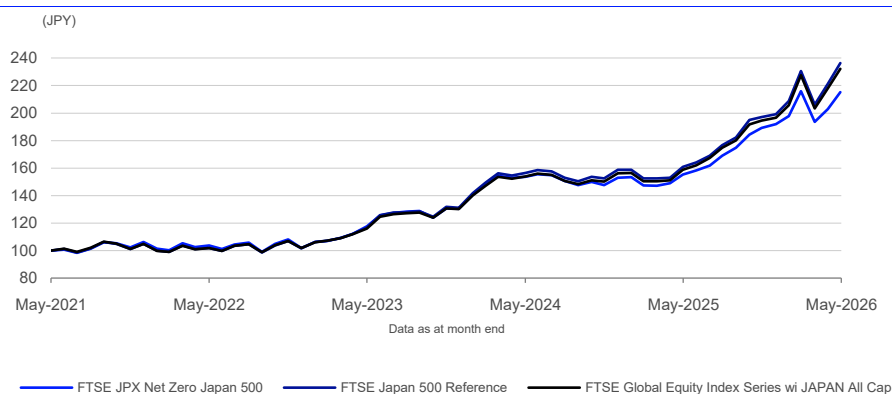
FTSE JPX Net Zero Japan 500 Index

Data as at: 29 May 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 500	-0.4	13.7	12.1	38.6	83.1	115.2	22.3	16.6	17.7	17.7	12.8
FTSE Japan 500 Reference	2.5	20.0	18.7	47.0	102.5	136.4	26.5	18.8	19.4	18.8	13.3
FTSE Global Equity Index Series wi JAPAN All Cap	2.1	19.4	18.2	46.3	100.1	132.3	26.0	18.4	18.3	18.3	12.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE JPX Net Zero Japan 500	0.0	21.6	-15.2	20.8	10.1	15.7	-4.2	28.2	17.2	25.5
FTSE Japan 500 Reference	0.0	21.1	-15.2	18.4	9.0	13.0	-3.0	29.0	21.1	25.4
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 500	2.2	1.2	1.3	1.0	-11.9	-23.8	-23.8	-29.9
FTSE Japan 500 Reference	2.5	1.4	1.4	1.0	-11.6	-24.5	-24.5	-31.2
FTSE Global Equity Index Series w/ JAPAN All Cap	2.4	1.4	1.4	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 500	FTSE Japan 500 Reference
FTSE JPX Net Zero Japan 500	1.000	0.986
FTSE Japan 500 Reference		1.000

Top 10 Constituents - FTSE JPX Net Zero Japan 500 Index

Constituent	ICB Industry	Net MCap (JPYm)	Wgt %
Tokyo Electron	Technology	58,852,080	6.37
SoftBank Group	Telecommunications	34,618,723	3.74
Sony Corp	Consumer Discretionary	32,019,249	3.46
Keyence Corp	Industrials	30,066,340	3.25
Toyota Motor	Consumer Discretionary	28,712,283	3.11
Mitsubishi UFJ Financial	Financials	26,123,064	2.83
KDDI Corp	Telecommunications	22,479,097	2.43
Mitsubishi Estate	Real Estate	19,068,725	2.06
Mizuho Financial Group	Financials	18,227,242	1.97
East Japan Railway	Industrials	17,815,067	1.93
Totals		287,981,871	31.15

ICB Industry Weights

ICB Code	ICB Industry	FTSE JPX Net Zero Japan 500			FTSE Japan 500 Reference		
		No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	38	149,535,799	16.18	56	144,834,571	14.90
15	Telecommunications	7	67,945,016	7.35	7	48,605,131	5.00
20	Health Care	22	67,498,992	7.30	28	51,997,068	5.35
30	Financials	39	134,739,480	14.57	45	154,131,522	15.85
35	Real Estate	9	32,705,344	3.54	10	15,099,971	1.55
40	Consumer Discretionary	76	160,636,435	17.38	106	169,393,078	17.42
45	Consumer Staples	36	35,115,793	3.80	50	42,685,416	4.39
50	Industrials	95	232,379,073	25.14	130	272,427,733	28.02
55	Basic Materials	19	39,142,796	4.23	42	51,689,953	5.32
60	Energy	-	-	-	5	8,462,020	0.87
65	Utilities	6	4,786,493	0.52	15	12,970,533	1.33
Totals		347	924,485,221	100.00	494	972,296,996	100.00

INFORMATION

Index Universe

FTSE JPX Japan 500 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 500	FTSE Japan 500 Reference
Number of constituents	347	494
Net MCap (JPYm)	924,485,221	972,296,996
Dividend Yield %	1.97	1.89
Constituent Sizes (Net MCap JPYm)		
Average	2,664,223	1,968,213
Largest	58,852,080	32,924,261
Smallest	38,230	106,775
Median	524,321	587,522
Weight of Largest Constituent (%)	6.37	3.39
Top 10 Holdings (% Index MCap)	31.15	24.15

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info@ftserussell.com

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 email 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