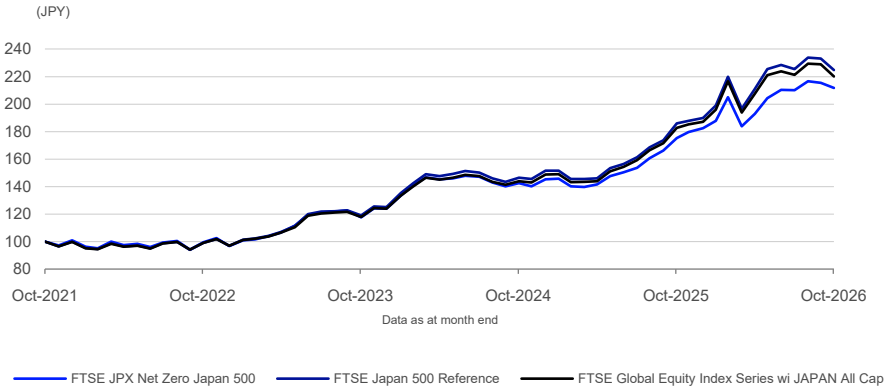
FTSE JPX Net Zero Japan 500 Index

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 500	0.8	9.8	16.1	20.9	80.1	111.8	21.7	16.2	18.6	17.0	12.7
FTSE Japan 500 Reference	-0.4	6.5	18.3	20.8	88.9	124.7	23.6	17.6	21.2	18.5	13.3
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 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	1.2	1.2	1.3	1.0	-11.9	-23.8	-23.8	-29.9
FTSE Japan 500 Reference	1.1	1.2	1.3	1.0	-11.6	-24.5	-24.5	-31.2
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 500	FTSE Japan 500 Reference
FTSE JPX Net Zero Japan 500	1.000	0.983
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	53,406,971	5.63
Sony Corp	Consumer Discretionary	36,797,963	3.88
Recruit Holdings	Industrials	30,927,792	3.26
Mitsubishi UFJ Financial	Financials	30,025,410	3.17
Keyence Corp	Industrials	29,274,429	3.09
Toyota Motor	Consumer Discretionary	28,976,564	3.06
KDDI Corp	Telecommunications	23,283,534	2.46
Takeda Pharmaceutical	Health Care	21,357,535	2.25
SoftBank Group	Telecommunications	20,708,383	2.18
Mizuho Financial Group	Financials	19,630,702	2.07
Totals		**294,389,285**	**31.05**

ICB Industry Weights

		FTSE JPX Net Zero Japan 500			FTSE Japan 500 Reference		
ICB Code	ICB Industry	No. of Cons	Net MCap (JPYm)	Wgt %	No. of Cons	Net MCap (JPYm)	Wgt %
10	Technology	38	142,037,187	14.98	56	142,654,264	14.64
15	Telecommunications	7	55,765,590	5.88	7	37,528,044	3.85
20	Health Care	22	71,996,790	7.59	27	54,639,416	5.61
30	Financials	39	150,960,976	15.92	45	171,834,237	17.64
35	Real Estate	9	31,210,377	3.29	10	14,646,181	1.50
40	Consumer Discretionary	75	173,100,354	18.26	105	176,028,477	18.07
45	Consumer Staples	36	38,022,529	4.01	50	46,606,363	4.78
50	Industrials	95	246,452,543	26.00	130	263,518,154	27.04
55	Basic Materials	19	33,190,597	3.50	43	44,370,768	4.55
60	Energy	-	-	-	5	9,110,752	0.94
65	Utilities	6	5,320,779	0.56	15	13,435,297	1.38
Totals		**346**	**948,057,722**	**100.00**	**493**	**974,371,952**	**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	346	493
Net MCap (JPYm)	948,057,722	974,371,952
Dividend Yield %	2.08	2.04
Constituent Sizes (Net MCap JPYm)		
Average	2,740,051	1,976,414
Largest	53,406,971	37,449,415
Smallest	35,734	37,917
Median	547,000	576,714
Weight of Largest Constituent (%)	5.63	3.84
Top 10 Holdings (% Index MCap)	31.05	25.23

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