

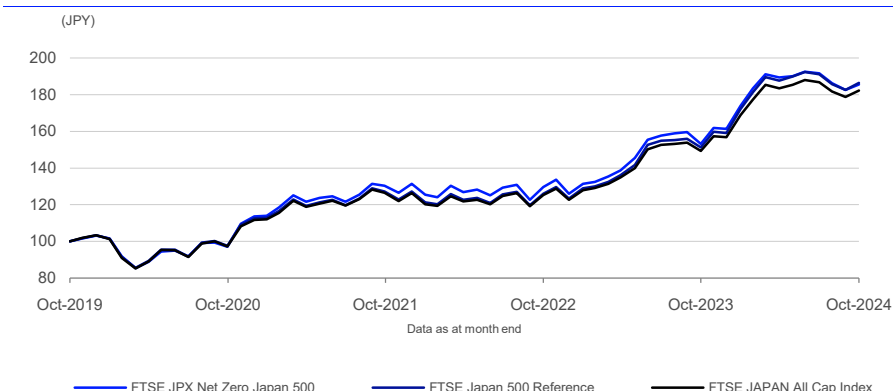
FTSE JPX Net Zero Japan 500 Index

Data as at: 31 October 2024

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	-3.2	-2.0	15.0	21.1	42.5	85.6	12.5	13.2	24.2	18.0	14.0
FTSE Japan 500 Reference	-2.5	-0.7	17.1	23.2	46.5	86.4	13.6	13.3	24.7	17.9	13.7
FTSE JAPAN All Cap Index	-2.5	-0.7	16.2	22.1	43.9	82.2	12.9	12.8	23.2	17.4	13.5

* 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)	2019	2020	2021	2022	2023
FTSE JPX Net Zero Japan 500	20.8	10.1	15.7	-4.2	28.2
FTSE Japan 500 Reference	18.4	9.0	13.0	-3.0	29.0
FTSE JAPAN All Cap Index	18.4	8.0	13.1	-2.8	27.8

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	0.9	0.7	0.9	-	-23.8	-23.8	-29.0	-
FTSE Japan 500 Reference	1.0	0.7	1.0	-	-24.5	-24.5	-28.7	-
FTSE JAPAN All Cap Index	0.9	0.7	0.9	0.7	-23.8	-23.8	-29.1	-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 500	FTSE Japan 500 Reference
FTSE JPX Net Zero Japan 500	1.000	0.994
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	28,818,890	4.32
Toyota Motor	Consumer Discretionary	28,239,153	4.24
Sony Corp	Consumer Discretionary	26,688,698	4.00
KDDI Corp	Telecommunications	19,932,683	2.99
Daiichi Sankyo	Health Care	19,785,721	2.97
Keyence Corp	Industrials	17,387,197	2.61
East Japan Railway	Industrials	16,590,088	2.49
Recruit Holdings	Industrials	14,676,563	2.20
Central Japan Railway	Industrials	13,801,193	2.07
Mitsubishi UFJ Financial	Financials	13,430,566	2.01
Totals		199,350,751	29.90

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	43	90,227,651	13.53	56	73,166,498	10.86
15	Telecommunications	7	39,228,859	5.88	7	27,094,505	4.02
20	Health Care	26	68,025,901	10.20	31	54,067,221	8.03
30	Financials	37	77,918,232	11.69	40	89,939,491	13.35
35	Real Estate	10	18,371,214	2.76	11	11,810,462	1.75
40	Consumer Discretionary	74	131,988,725	19.80	107	144,299,213	21.42
45	Consumer Staples	37	28,502,919	4.28	52	41,457,529	6.15
50	Industrials	87	180,807,649	27.12	126	183,073,311	27.17
55	Basic Materials	22	21,087,560	3.16	42	33,043,459	4.90
60	Energy	-	-	-	4	5,691,443	0.84
65	Utilities	5	10,476,073	1.57	15	10,074,655	1.50
Totals		348	666,634,783	100.00	491	673,717,788	100.00

Index Characteristics

Attributes	FTSE JPX Net Zero Japan 500	FTSE Japan 500 Reference
Number of constituents	348	491
Net MCap (JPYm)	666,634,783	673,717,788
Dividend Yield %	2.14	2.23
Constituent Sizes (Net MCap JPYm)		
Average	1,915,617	1,372,134
Largest	28,818,890	31,804,656
Smallest	22,996	59,153
Median	401,631	462,940
Weight of Largest Constituent (%)	4.32	4.72
Top 10 Holdings (% Index MCap)	29.90	23.06

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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



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