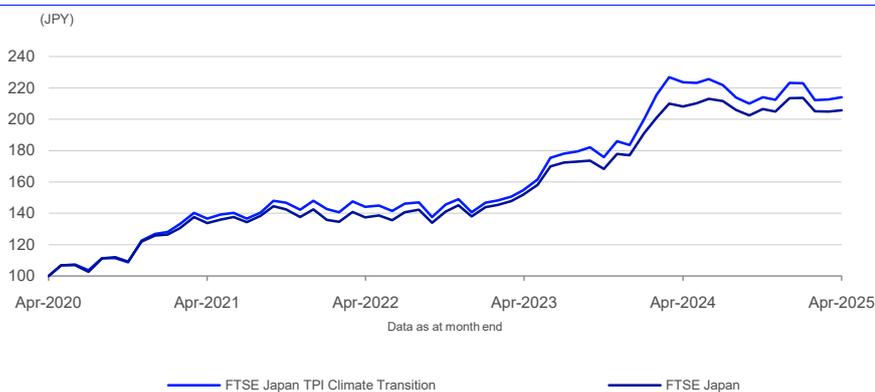


# FTSE Japan TPI Climate Transition Index

Data as at: 30 April 2025

The FTSE Japan TPI Climate Transition Index is designed to reflect the performance of Japanese large and mid cap stocks, where constituent weights vary to account for risks and opportunities associated with the transition to a low carbon economy. Constituent weights are based on five key climate considerations: company exposure to green revenues, fossil fuel reserves and carbon emissions; as well as companies' climate governance activities (aligned with the Taskforce on Climate-related Financial Disclosures' recommendations) and forward-looking commitments to carbon emission pathways (aligned to the Paris Agreement and 2DC/Below 2DC warming scenarios). The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and applies the following exclusion: Controversial Weapons.

## 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 Japan TPI Climate Transition	-4.0	0.0	-4.1	-4.3	48.5	114.1	14.1	16.4	27.8	19.2	13.3
FTSE Japan	-3.7	-0.4	-3.6	-1.2	49.7	105.7	14.4	15.5	27.3	18.3	12.3

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Japan TPI Climate Transition	11.5	0.5	21.7	-16.5	20.4	8.7	16.7	-5.1	30.5	21.6
FTSE Japan	11.5	-0.3	21.0	-15.3	18.3	8.9	13.2	-3.1	28.2	20.6

## Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan TPI Climate Transition	-0.1	0.7	1.2	0.5	-25.4	-25.4	-25.4	-31.3
FTSE Japan	0.0	0.8	1.3	0.5	-24.2	-24.2	-24.2	-31.3

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 the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are calculated based on price and total return methodologies and available end-of-day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

### Top 10 Constituents

Constituent	ICB Sector	Net MCap (JPYm)	Wgt %
Toyota Motor	Automobiles and Parts	62,909,561	10.76
Sumitomo Mitsui Financial Group	Banks	20,941,900	3.58
Itochu Corp	General Industrials	15,896,081	2.72
Daikin Industries	Construction and Materials	14,938,103	2.55
NEC	Technology Hardware and Equipment	14,791,576	2.53
Mizuho Financial Group	Banks	14,484,498	2.48
Hitachi	General Industrials	11,547,808	1.97
Sony Corp	Leisure Goods	11,149,430	1.91
Mitsubishi Corp	General Industrials	10,178,990	1.74
Fujitsu	Software and Computer Services	10,133,770	1.73
<b>Totals</b>		<b>186,971,717</b>	<b>31.97</b>

### ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Japan TPI Climate Transition		FTSE Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	44	11.93	58	10.04	1.90
1510	Telecommunications	4	3.84	6	3.89	-0.05
2010	Health Care	24	7.01	27	6.92	0.09
3010	Banks	19	8.99	23	8.55	0.43
3020	Financial Services	10	1.59	12	1.72	-0.13
3030	Insurance	7	3.80	7	4.11	-0.31
3510	Real Estate	23	3.98	37	3.57	0.41
4010	Automobiles and Parts	25	14.54	27	9.06	5.48
4020	Consumer Products and Services	27	5.80	32	9.62	-3.82
4030	Media	5	0.14	8	0.44	-0.30
4040	Retailers	15	1.41	17	2.66	-1.25
4050	Travel and Leisure	12	0.67	16	1.45	-0.78
4510	Food Beverage and Tobacco	27	2.57	28	3.34	-0.77
4520	Personal Care Drug and Grocery Stores	15	2.72	18	2.64	0.08
5010	Construction and Materials	20	4.75	20	2.24	2.51
5020	Industrial Goods and Services	83	20.24	98	23.53	-3.29
5510	Basic Resources	9	1.16	10	1.02	0.14
5520	Chemicals	21	3.07	27	3.15	-0.08
6010	Energy	3	0.09	4	0.70	-0.61
6510	Utilities	9	1.70	12	1.35	0.35
<b>Totals</b>		<b>402</b>	<b>100.00</b>	<b>487</b>	<b>100.00</b>	

### Index Characteristics

Attributes	FTSE Japan TPI Climate Transition	FTSE Japan
Number of constituents	402	487
Dividend Yield %	2.47	2.42
Constituent (Wgt %)		
Average	0.25	0.21
Largest	10.76	4.72
Median	0.06	0.07
Top 10 Holdings (Wgt %)	31.97	23.47

### Partner

FTSE partners with the Transition Pathway Initiative on the FTSE TPI Climate Transition Index Series.

### INFORMATION

#### Index Universe

FTSE Japan Index

#### Index Launch

15 July 2021

#### Base Date

16 September 2011

#### Base Value

1000

#### Investability Screen

Actual free float and liquidity screen applied to underlying

#### Index Calculation

Indexes calculated end-of-day

#### End-of-Day Distribution

Via FTP and email

#### Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

#### Review Dates

Annually in September

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