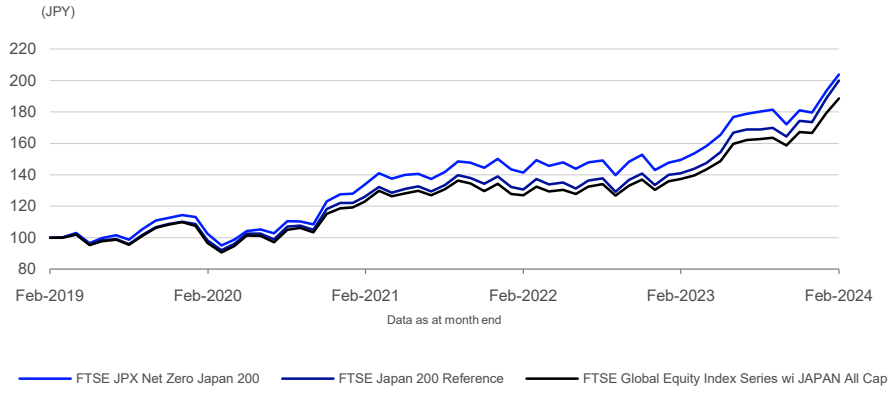
FTSE JPX Net Zero Japan 200 Index

Data as at: 29 February 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 200	12.7	13.1	13.5	36.4	52.6	103.9	15.1	15.3	14.9	17.2	14.6
FTSE Japan 200 Reference	14.7	18.4	15.2	41.8	58.7	99.9	16.6	14.9	15.0	16.6	14.6
FTSE Global Equity Index Series wi JAPAN All Cap	12.7	15.8	13.1	37.3	53.5	88.5	15.4	13.5	13.8	15.8	14.1

* 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 200	22.8	11.6	17.6	-4.7	25.6
FTSE Japan 200 Reference	18.9	10.8	13.9	-4.0	30.0
FTSE Global Equity Index Series wi JAPAN All Cap	18.4	8.0	13.1	-2.8	27.8

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 200	2.5	0.8	1.0	-	-9.6	-15.7	-28.8	-
FTSE Japan 200 Reference	2.9	1.0	1.0	-	-8.1	-15.7	-28.0	-
FTSE Global Equity Index Series wi JAPAN All Cap	2.6	0.9	1.0	0.7	-7.9	-16.2	-29.1	-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 200	FTSE Japan 200 Reference
FTSE JPX Net Zero Japan 200	1.000	0.987
FTSE Japan 200 Reference		1.000

Top 10 Constituents - FTSE JPX Net Zero Japan 200 Index

Constituent	ICB Industry	Net MCap (JPYm)	Wgt %
Tokyo Electron	Technology	39,080,061	6.77
Toyota Motor	Consumer Discretionary	32,806,596	5.68
Daiichi Sankyo	Health Care	31,213,982	5.41
KDDI Corp	Telecommunications	24,952,569	4.32
Sony Corp	Consumer Discretionary	22,680,998	3.93
Fujitsu	Technology	20,768,788	3.60
Takeda Pharmaceutical	Health Care	19,604,720	3.40
Marubeni Corp	Industrials	18,865,245	3.27
Central Japan Railway	Industrials	17,059,928	2.96
East Japan Railway	Industrials	15,968,635	2.77
Totals		**243,001,521**	**42.10**

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	25	100,152,359	17.35	27	72,165,332	12.34
15	Telecommunications	4	45,481,539	7.88	4	26,130,295	4.47
20	Health Care	14	72,728,379	12.60	15	47,646,736	8.15
30	Financials	23	54,677,810	9.47	23	78,446,714	13.41
35	Real Estate	5	7,520,693	1.30	5	9,623,543	1.65
40	Consumer Discretionary	28	119,151,754	20.64	38	137,963,684	23.59
45	Consumer Staples	14	9,440,573	1.64	16	30,841,043	5.27
50	Industrials	38	158,967,978	27.54	49	143,680,831	24.56
55	Basic Materials	11	6,279,383	1.09	15	27,293,050	4.67
60	Energy	-	-	-	3	4,714,167	0.81
65	Utilities	2	2,852,908	0.49	5	6,430,464	1.10
Totals		**164**	**577,253,375**	**100.00**	**200**	**584,935,858**	**100.00**

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

Index Characteristics

Attributes	FTSE JPX Net Zero Japan 200	FTSE Japan 200 Reference
Number of constituents	164	200
Net MCap (JPYm)	577,253,375	584,935,858
Dividend Yield %	1.93	1.93
Constituent Sizes (Net MCap JPYm)		
Average	3,519,838	2,924,679
Largest	39,080,061	43,221,807
Smallest	31,371	457,296
Median	790,478	1,563,553
Weight of Largest Constituent (%)	6.77	7.39
Top 10 Holdings (% Index MCap)	42.10	27.59

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Data definitions available from info@ftserussell.com

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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