

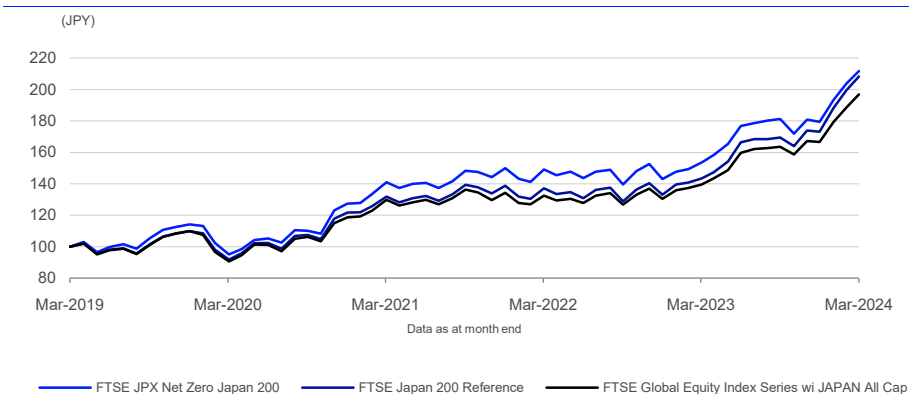
FTSE JPX Net Zero Japan 200 Index

Data as at: 29 March 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	18.0	16.8	18.0	38.0	50.3	111.8	14.6	16.2	14.8	17.3	14.7
FTSE Japan 200 Reference	20.3	22.9	20.3	45.1	57.9	108.3	16.5	15.8	14.8	16.8	14.7
FTSE Global Equity Index Series w/ JAPAN All Cap	18.2	20.5	18.2	41.1	51.8	96.9	14.9	14.5	13.5	15.9	14.2

* 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 w/ 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	2.8	0.9	1.1	-	-9.6	-15.7	-28.8	-
FTSE Japan 200 Reference	3.3	1.0	1.1	-	-8.1	-15.7	-28.0	-
FTSE Global Equity Index Series wi JAPAN All Cap	3.1	0.9	1.0	0.8	-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	41,941,904	7.05
Toyota Motor	Consumer Discretionary	34,355,872	5.78
Daiichi Sankyo	Health Care	29,977,722	5.04
KDDI Corp	Telecommunications	24,558,062	4.13
Sony Corp	Consumer Discretionary	22,751,082	3.83
Fujitsu	Technology	22,114,296	3.72
Marubeni Corp	Industrials	20,063,402	3.37
Takeda Pharmaceutical	Health Care	18,697,549	3.14
Central Japan Railway	Industrials	16,865,293	2.84
Nidec Corp	Industrials	15,832,173	2.66
Totals		247,157,356	41.57

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	24	105,035,854	17.67	26	74,098,070	12.26
15	Telecommunications	4	45,012,618	7.57	4	25,988,156	4.30
20	Health Care	14	70,047,819	11.78	15	46,073,071	7.62
30	Financials	23	58,456,485	9.83	23	81,905,052	13.55
35	Real Estate	5	9,102,710	1.53	5	11,357,269	1.88
40	Consumer Discretionary	28	123,318,414	20.74	37	141,980,662	23.49
45	Consumer Staples	14	9,410,438	1.58	16	30,844,640	5.10
50	Industrials	39	163,935,010	27.57	51	151,716,852	25.10
55	Basic Materials	11	7,080,967	1.19	15	28,240,032	4.67
60	Energy	-	-	-	3	5,202,733	0.86
65	Utilities	2	3,148,520	0.53	5	7,064,101	1.17
Totals		164	594,548,836	100.00	200	604,470,638	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)	594,548,836	604,470,638
Dividend Yield %	1.92	1.91
Constituent Sizes (Net MCap JPYm)		
Average	3,625,298	3,022,353
Largest	41,941,904	45,262,937
Smallest	30,142	492,726
Median	820,637	1,589,055
Weight of Largest Constituent (%)	7.05	7.49
Top 10 Holdings (% Index MCap)	41.57	27.96

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