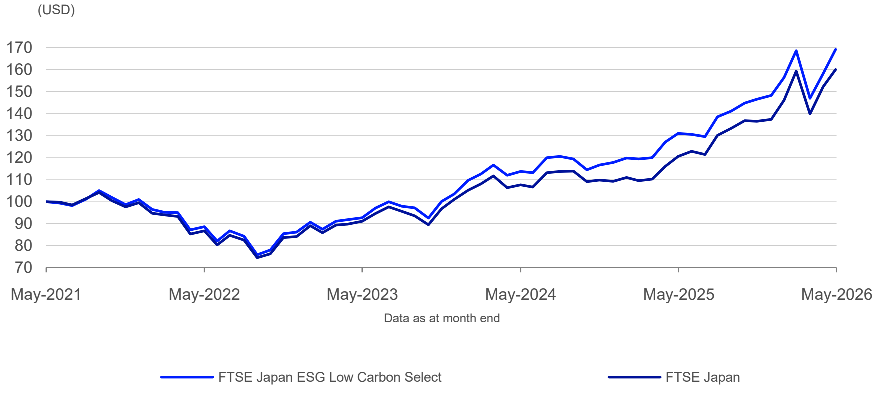
FTSE Japan ESG Low Carbon Select Index

Data as at: 29 May 2026

The FTSE Japan ESG Low Carbon Select Index Series is comprised of mid and large cap Japanese stocks and targets 50% reduction in index level carbon emissions, 50% reduction in fossil fuel reserves and 20% improvement in index level ESG ratings. The index is constructed using the FTSE Russell Target Exposure methodology. The index series also excludes companies involved with controversial product activities - weapons, thermal coal, tobacco, nuclear power, gambling, adult entertainment and companies involved with controversies related to the UN Global Compact principles.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Japan ESG Low Carbon Select	0.3	15.5	14.1	29.2	82.6	69.1	22.2	11.1	19.9	18.5	15.6
FTSE Japan	0.5	17.2	16.5	32.8	75.9	60.0	20.7	9.9	19.6	17.8	15.7

* 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 % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Japan ESG Low Carbon Select	3.5	24.4	-13.0	22.3	14.2	4.4	-14.8	20.1	13.8	25.9
FTSE Japan	2.8	25.3	-13.0	19.5	14.6	1.5	-15.5	20.0	8.2	25.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Japan ESG Low Carbon Select	1.4	1.2	0.7	0.8	-15.2	-17.4	-31.1	-31.1
FTSE Japan	1.6	1.1	0.6	0.7	-13.6	-18.6	-32.8	-32.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe 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 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	FTSE Japan ESG Low Carbon Select (Wgt %)	FTSE Japan (Wgt %)	Diff %
Mitsubishi UFJ Financial	Banks	10.33	3.38	6.95
Toyota Motor	Automobiles and Parts	8.17	3.31	4.86
Mizuho Financial Group	Banks	6.43	1.77	4.66
Itochu Corp	General Industrials	5.40	1.25	4.15
Fast Retailing	Retailers	4.54	1.49	3.05
TDK Corp	Electronic and Electrical Equipment	3.97	0.80	3.17
Renesas Electronics	Technology Hardware and Equipment	3.29	0.75	2.54
SoftBank	Telecommunications Service Providers	2.97	0.63	2.34
KDDI Corp	Telecommunications Service Providers	2.86	0.78	2.08
Mitsui & Co	Industrial Support Services	2.85	1.37	1.48
Totals		**50.81**	**15.53**	

ICB Industry Breakdown

		FTSE Japan ESG Low Carbon Select		FTSE Japan		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	29	14.38	55	14.82	-0.43
15	Telecommunications	4	8.69	7	4.99	3.71
20	Health Care	15	5.44	24	5.27	0.17
30	Financials	20	20.75	43	15.75	4.99
35	Real Estate	13	1.67	36	2.68	-1.00
40	Consumer Discretionary	52	20.14	99	17.28	2.86
45	Consumer Staples	18	3.85	44	4.24	-0.40
50	Industrials	55	23.67	115	27.72	-4.05
55	Basic Materials	22	1.26	36	5.12	-3.86
60	Energy	3	0.11	5	0.87	-0.76
65	Utilities	3	0.04	12	1.27	-1.22
Totals		**234**	**100.00**	**476**	**100.00**	

Index Characteristics

Attributes	FTSE Japan ESG Low Carbon Select	FTSE Japan
Number of constituents	234	476
Dividend Yield %	2.09	1.91
Constituent (Wgt %)		
Average	0.43	0.21
Largest	10.33	3.38
Median	0.05	0.07
Top 10 Holdings (Wgt %)	50.81	24.08

INFORMATION

Index Universe
FTSE Japan Index

Index Launch
13 December 2019

Base Date
20 March 2015

Base Value
1000

Investability Screen
Actual free float applied and liquidity screened

Index Calculation
Available end-of-day

End-of-Day Distribution
Via FTP and email

Currency
USD

Review Dates
March, exclusion list applied quarterly

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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