

Introduction of ESG Index Futures

December 5, 2022
Osaka Exchange, Inc.

I. Purpose

Japan Exchange Group, Inc. aims to assist the creation of a sustainable society by utilizing market mechanisms to provide solutions for a wide range of societal issues, through the provision of an environment where sustainability-related information, products, and services are easily accessible to all.

As part of this effort, Osaka Exchange, Inc (OSE), which operates the derivatives market, will list "S&P/JPX 500 ESG Score Tilted Index Futures", "FTSE JPX Net Zero Japan 500 Index Futures" and "Nikkei 225 Climate Change 1.5°C Target Index Futures", which are futures contracts based on ESG indices, to be utilized in asset management taking into account ESG (Environmental, Social, and Governance) factors.

II. Outline

Item	Details	Remarks
1. Introduction of ESG Index Futures		
(1) S&P/JPX 500 ESG Score Tilted Index Futures	<ul style="list-style-type: none">• OSE will list "S&P/JPX 500 ESG Score Tilted Index Futures" for which the underlying index is the S&P/JPX 500 ESG Score Tilted Index (0.5).	<ul style="list-style-type: none">• For details of the trading rules, please refer to Annex 1 "Outline of Specifications for S&P/JPX 500 ESG Score Tilted Index Futures".
(2) FTSE JPX Net Zero Japan 500 Index Futures	<ul style="list-style-type: none">• OSE will list "FTSE JPX Net Zero Japan 500 Index Futures" for which the underlying index is the FTSE JPX Net Zero Japan 500 Index.	<ul style="list-style-type: none">• For details of the trading rules, please refer to Annex 2 "Outline of Specifications for FTSE JPX Net Zero Japan 500 Index Futures".
(3) Nikkei 225 Climate Change 1.5°C Target Index Futures	<ul style="list-style-type: none">• OSE will list "Nikkei 225 Climate Change 1.5°C Target Index Futures" for which the underlying index is the Nikkei 225 Climate Change 1.5°C Target	<ul style="list-style-type: none">• For details of the trading rules, please refer to Annex 3 "Outline of

Item	Details	Remarks
	Index.	Specifications for Nikkei 225 Climate Change 1.5°C Target Index Futures".
2. Other	<ul style="list-style-type: none"> • Other necessary revisions shall be made. 	

III. Listing Date (scheduled)

The above ESG index futures contracts are scheduled to be listed on May 29, 2023.

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