

Euronext® JPN Screened Climate Ambition 30 EW EUR Index

Objective

The Euronext® JPN Screened Climate Ambition 30 EW EUR index selects the 150 companies with the highest Free Float Market capitalisation of Euronext® Asia Pacific 500 Index listed in Japan after exclusion of companies based on Trust Metric, Carbon Budget, activity involvement and UNGC controversies as defined by ISS-ESG. From the companies left in the universe after the exclusions, 30 companies with the highest Free Float Market capitalisation are selected. Euronext® JPN Screened Climate Ambition 30 EW EUR index is an equal-weighted index. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-bv-familv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	2,115	QTD	15.97%	P/E Incl. Neg LTM	0.15
		YTD	15.97%	P/E Incl. Neg FY1	0.18
		2023	13.07%	P/E excl. Neg LTM	0.16
		2022	-8.23%	P/E excl. Neg FY1	0.18
		2021	9.28%	Price/Book	3.64
				Price/Sales	3.55
				Price/Cash Flow	0.15
				Dividend Yield (%)	1.94
Components (full)	EUR Bil	Annualized	(%)		
Average	71.7	2 Year	12.01%		
Median	58.6	3 Years	7.45%		
Largest	379.9	5 Years	9.82%		
Smallest	25.2	Since Base Date 01-01-2010	8.07%		
Component Weights	(%)				
Largest	3.61				
Smallest	2.90				
Top ten	34.94				

Performance of other versions

Euronext JPN Screened Climate Ambition 30 EW GR EUR		Euronext JPN Screened Climate Ambition 30 EW NR EUR	
QTD	16.90%	QTD	16.76%
YTD	16.90%	YTD	16.76%
2023	15.80%	2023	15.38%
2022	-5.96%	2022	-6.31%
2021	11.55%	2021	11.20%

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Indices

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	30
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext JPN Screened Climate Ambition 30 EW EUR Index family was introduced on 05 January 2022
Isin code / Base Value / Base Date	Euronext JPN Screened Climate Ambition 30 EW EUR Index (FRESG0000215), 1000 as of 01 January 2010 Euronext JPN Screened Climate Ambition 30 EW GR EUR Index (FRESG0000223), 1000 as of 01 January 2010 Euronext JPN Screened Climate Ambition 30 EW NR EUR Index (FRESG0000231), 1000 as of 01 January 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
HITACHI	6501	JP	Industrials	3.61
DISCO CORP	6146	JP	Technology	3.57
TOYOTA MOTOR CORP	7203	JP	Consumer Discretionary	3.54
DENSO CORP	6902	JP	Consumer Discretionary	3.50
HONDA MOTOR COMPANY	7267	JP	Consumer Discretionary	3.49
TOKYO ELECTRON	8035	JP	Technology	3.48
FAST RETAILING	9983	JP	Consumer Discretionary	3.48
TOKIO MARINE HLDGS	8766	JP	Financials	3.47
SEVEN & I HOLDINGS	3382	JP	Consumer Staples	3.40
JAPAN TOBACCO	2914	JP	Consumer Staples	3.40
				34.94

Portfolio Analysis

Top Sectors Breakdown

