Euronext® JPN Screened Climate Ambition 30 EW Index

Performance

QTD



Objective



The Euronext® JPN Screened Climate Ambition 30 EW 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 index is an equalweighted 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.

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-by-family.

(%)

1.59%

Statistics 📶



Market Capitalization	EUR Bil	
Full	1,675	
Components (full)	EUR Bil	
Average	55.7	
Median	47.6	
Largest	271.4	
Smallest	20.8	
Component Weights	(%)	
Largest	3.96	
Smallest	3.14	
Top ten	35.27	

YTD	25.05%
2022	-1.32%
2021	13.28%
2020	9.90%
Annualized	(%)
Annualized 2 Year	(%) 11.09%
	` ,
2 Year	11.09%

	December 31, 2023
Fundamentals	
P/E Incl. Neg LTM	0.12
P/E Incl. Neg FY1	0.13
P/E excl. Neg LTM	0.12
P/E excl. Neg FY1	0.13
Price/Book	2.46
Price/Sales	2.47
Price/Cash Flow	0.46
Dividend Yield (%)	2.50
Risk	
Sharpe Ratio 1 Year	0.0%

Volatility 30 Day

Performance of other versions

Euronext JPN Screened Climate Ambition

30 EW GR	
QTD	1.76%
YTD	28.06%
2022	1.11%
2021	15.64%
2020	12.94%

Euronext JPN Screened Climate Ambition 30)
EW NR	
	-

QTD	1.74%
YTD	27.59%
2022	0.73%
2021	15.28%
2020	12.38%



0.15

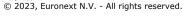
Euronext® JPN Screened Climate Ambition 30 EW Index



Index Facts ____

Categories	Facts
Weighting	Equally Weighted.
Component Number	30
Review of composition	Quarterly review 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 Index family was introduced on 05 January 2022
Isin code / Base Value / Base Date	Euronext JPN Screened Climate Ambition 30 EW Index (FRESG0000181), 1000 as of 01 January 2010
	Euronext JPN Screened Climate Ambition 30 EW GR Index (FRESG0000199), 1000 as of 01 January 2010
	Euronext JPN Screened Climate Ambition 30 EW NR Index (FRESG0000207), 1000 as of 01 January 2010

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at https://www.euronext.com/terms-use.





Euronext® JPN Screened Climate Ambition 30 EW Index



Top 10 Components $\frac{\Theta}{\Theta \Theta \Theta}$

Company	MNEMO Cnty	Cnty	Sector (ICB)	Weight (%)
SHIN-ETSU CHEM	4063	JР	Basic Materials	3.96
ADVANTEST CORP	6857	JР	Technology	3.65
SOFTBANK GROUP C	9984	JР	Telecommunications	3.63
TOKYO ELECTRON	8035	JР	Technology	3.61
NINTENDO CO LTD	7974	JР	Consumer Discretionary	3.53
FANUC CORP	6954	JР	Industrials	3.44
SONY GROUP CORP	6758	JР	Consumer Discretionary	3.43
HITACHI	6501	JP	Industrials	3.39
CHUGAI PHARMA CO	4519	JP	Health Care	3.32
MITSUB ELEC CORP	6503	JP	Industrials	3.32

35.27

Portfolio Analysis

Top Sectors Breakdown

