

Euronext® JPN Screened Climate Ambition 30 EW Index

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 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-by-family>.

Statistics

December 31, 2023

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

Performance	(%)
QTD	1.59%
YTD	25.05%
2022	-1.32%
2021	13.28%
2020	9.90%

Annualized	(%)
2 Year	11.09%
3 Years	11.81%
5 Years	12.92%
Since Base Date 01-01-2010	8.26%

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	0.15

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%

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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

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SHIN-ETSU CHEM	4063	JP	Basic Materials	3.96
ADVANTEST CORP	6857	JP	Technology	3.65
SOFTBANK GROUP C	9984	JP	Telecommunications	3.63
TOKYO ELECTRON	8035	JP	Technology	3.61
NINTENDO CO LTD	7974	JP	Consumer Discretionary	3.53
FANUC CORP	6954	JP	Industrials	3.44
SONY GROUP CORP	6758	JP	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

