### **Euronext® JPN Screened Climate Ambition** 30 EW Index



March 28 2024

### **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.

**EUR Bil** 

2 115

34.94

**Performance** 

QTD

YTD

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 📶

Full

Top ten

**Market Capitalization** 



ruii	2,115	
Components (full)	EUR Bil	
Average	71.7	
Median	58.6	
Largest	379.9	
Smallest	25.2	
Component Weights	(%)	
Largest	3.61	
Smallest	2.90	

2023	25.05%
2022	-1.32%
2021	13.28%
Annualized	(%)
Annualized 2 Year	(%) 23.23%

Since Base Date 01-01-2010

(%)

21.72%

21.72%

9.62%

	March 20, 2024
Fundamentals	
P/E Incl. Neg LTM	0.15
P/E Incl. Neg FY1	0.18
P/E excl. Neg LTM	0.16
P/E excl. Neg FY1	0.18
Price/Book	3.64
Price/Sales	3.55
Price/Cash Flow	0.15
Dividend Yield (%)	1.94

#### Performance of other versions

# **Euronext JPN Screened Climate Ambition**

30 EW GR	
QTD	22.69%
YTD	22.69%
2023	28.06%
2022	1.11%
2021	15.64%

Euronext JPN Screened CI EW NR	imate Ambition 30
QTD	22.54%
YTD	22.54%
2023	27.59%
2022	0.73%
2021	15.28%



# **Euronext® JPN Screened Climate Ambition 30 EW Index**

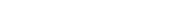


### Index Facts \_\_\_\_

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

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

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
HITACHI	6501	JР	Industrials	3.61
DISCO CORP	6146	JP	Technology	3.58
TOYOTA MOTOR CORP	7203	JP	Consumer Discretionary	3.54
DENSO CORP	6902	JP	Consumer Discretionary	3.50
HONDA MOTOR COMPANY	7267	JР	Consumer Discretionary	3.49
TOKYO ELECTRON	8035	JР	Technology	3.48
FAST RETAILING	9983	JР	JP Consumer Discretionary	3.47
TOKIO MARINE HLDGS	8766	JР	Financials	3.47
SEVEN & I HOLDINGS	3382	JР	Consumer Staples	3.40
JAPAN TOBACCO	2914	JР	Consumer Staples	3.40

34.94

### **Portfolio Analysis**

### **Top Sectors Breakdown**

