

# Euronext® JPN Screened Climate Ambition 30 EW Index

## Objective

Euronext® JPN Screened Climate Ambition 30 EW index selects the 150 companies with the highest Free Float Market Capitalization of Euronext® Asia Pacific 500 Index listed in Japan after exclusion of companies based on Trust Metric, Carbon Budget, controversies 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 Capitalization 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/index-rules>.

## Statistics

December 31, 2021

Market Capitalization	EUR Bil
Full	1,590
Free float	1,407

Components (full)	EUR Bil
Average	52.9
Median	39.8
Largest	263.3
Smallest	19.66

Component Weights	(%)
Largest	3.59
Smallest	3.10

Performance	(%)
Q4 2021	-1.02%
YTD	13.28%
2020	9.90%
2019	19.52%
2018	-18.47%

Annualized	(%)
2 Year	11.58%
3 Years	14.17%
5 Years	7.50%
Since Base Date 01-01-2010	7.79%

Fundamentals	
P/E Incl. Neg LTM	0.16
P/E Incl. Neg FY1	0.14
P/E excl. Neg LTM	0.16
P/E excl. Neg FY1	0.16
Price/Book	2.68
Price/Sales	2.33
Price/Cash Flow	0.08
Dividend Yield (%)	2.18

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	-

## Performance of other versions

EN JPN Screened Climate Ambition 30 EW G	
Q4 2021	-1.02%
YTD	15.64%
2020	12.94%
2019	23.03%
2018	-16.33%

EN JPN Screened Climate Amb 30 EW GR EUR	
Q4 2021	-2.27%
YTD	11.55%
2020	9.06%
2019	26.49%
2018	-9.76%

EN JPN Screened Climate Ambition 30 EW N	
Q4 2021	-1.02%
YTD	15.28%
2020	12.38%
2019	22.31%
2018	-16.77%

EN JPN Screened Climate Amb 30 EW NR EUR	
Q4 2021	-2.27%
YTD	11.20%
2020	8.52%
2019	25.75%
2018	-10.24%

EN JPN Screened Climate Amb 30 EW EUR	
Q4 2021	-2.27%
YTD	9.28%
2020	6.13%
2019	22.88%
2018	-12.07%

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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
	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 (%)
TOKYO ELECTRON	8035	JP	Production Technology Equipment	3.59
OLYMPUS CORP	7733	JP	Medical Equipment	3.51
DENSO CORP	6902	JP	Auto Parts	3.50
PANASONIC CORP	6752	JP	Consumer Electronics	3.48
SONY GROUP CORP	6758	JP	Consumer Electronics	3.44
TERUMO CORP	4543	JP	Medical Equipment	3.43
DAIICHI SANKYO	4568	JP	Pharmaceuticals	3.41
ASTELLAS PHARMA	4503	JP	Pharmaceuticals	3.40
TOYOTA MOTOR CORP	7203	JP	Automobiles	3.40
SHIN-ETSU CHEM	4063	JP	Chemicals: Diversified	3.37
				<b>34.53</b>

## Portfolio Analysis

### Top Sectors Breakdown

