

Nikkei 225 Climate Change 1.5°C Target Index Monthly Factsheet

An FT Wilshire
Climate Series Index

The Nikkei 225 Climate Change 1.5°C Target Index (Nikkei Climate 1.5°C Target Index) is an index based on the Nikkei Stock Average (Nikkei 225) where the weights of the constituents are adjusted so that its overall Green House Gas (GHG) emissions (as normalized by enterprise value) of the index is 50% lower than that of the Nikkei 225, and will be further decreased by 7% in coming years. The index complies with the minimum standards for EU Paris-aligned Benchmarks (PAB) and is developed in association with US headquartered Wilshire. Wilshire provides “Wilshire Climate Content”, which means the climate change model and any other content as developed, modified or provided by Wilshire from time to time to be included in and/or applied to the index.

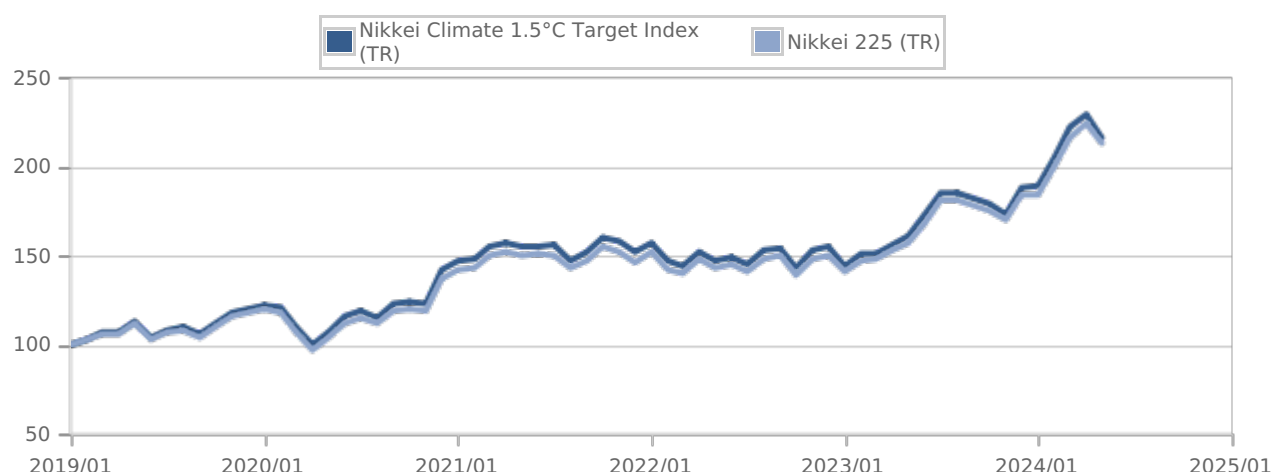
■(Constituents)

The constituents of the Nikkei 225 Climate Change 1.5°C Target Index are those of the Nikkei 225 where constituents meeting certain criteria are removed.

■(info)

Review	Semi-Annually (April, October)
Weight	Weight based on Nikkei 225 weight adjusted by GHG intensity etc
Calculated from	May 30, 2022 (calculated retroactively back to October 30, 2015)
Calculation base date	October 30, 2020 = 22,977.11
Calculation frequency	Real time (every 5 seconds)

■Performance



■Annual Return

	Annual Return(%)					
	2019	2020	2021	2022	2023	YTD
Nikkei Climate 1.5°C Target Index (TR)	22.93	20.18	6.82	-8.26	30.89	14.18
Nikkei 225 (TR)	20.72	18.26	6.66	-7.34	30.96	15.63

■Risk Return

	Annualized Returns(%)			Annualized Standard Deviation(%)		
	1year	3years	5years	1year	3years	5years
Nikkei Climate 1.5°C Target Index (TR)	34.24	11.63	13.87	18.22	16.07	17.30
Nikkei 225 (TR)	35.57	12.30	13.75	17.54	15.78	17.17

■ Fundamentals

	Dividend Yield(%)	PER	PBR	ROE(%)
Nikkei Climate 1.5°C Target Index	1.54	24.73	2.27	9.19
Nikkei 225	1.62	22.62	2.07	9.15

(*) For the definition of each indicators, please refer to "User's Guide" on the Nikkei Indexes website.

■ Index Feature

Stocks		Market Cap(million yen)	
Number of Constituents	205	Total	637,082,792
Large-size(Mkt Cap Rank 1-100)	82	Maximum	59,353,924
Medium-size(Mkt Cap Rank 101-500)	118	Minimum	128,113
Small-size(Mkt Cap Rank 501-)	5	Average	3,107,721
		Median	1,461,082

(*) Ranking of TSE listed stocks

■ Top 10 Components by weight

Company	Code	Nikkei Industry Classification	Weight(%)
TOKYO ELECTRON LTD.	8035	Electric Machinery	9.30
FAST RETAILING CO., LTD.	9983	Retail	9.28
ADVANTEST CORP.	6857	Electric Machinery	4.84
SOFTBANK GROUP CORP.	9984	Communications	4.05
SHIN-ETSU CHEMICAL CO., LTD.	4063	Chemicals	3.52
TERUMO CORP.	4543	Precision Instruments	2.81
DAIICHI SANKYO CO., LTD.	4568	Pharmaceuticals	2.16
KDDI CORP.	9433	Communications	2.16
CHUGAI PHARMACEUTICAL CO., LTD.	4519	Pharmaceuticals	2.00
LASERTEC CORP.	6920	Electric Machinery	1.87

■ Industrial Categories

Weight(%)		Stocks	
Technology	54.31	Technology	62
Consumer Goods	22.25	Materials	40
Materials	10.43	Capital Goods/Others	34
Capital Goods/Others	7.71	Consumer Goods	32
Financials	2.90	Financials	20
Transportation and Utilities	2.39	Transportation and Utilities	17

■ ベンダーコード

		(Total Return)	(Net Total Return)
QUICK	108	S101#C15TR/NKNJ	S101#C15NR/NKNJ
Bloomberg	NKYC15	NKYC15TR	NKYC15NR
Refinitiv	.NKCCAP	.NKCCAT	.NKCCAN

■ Reference

Please refer to the "Index Guidebook" for the detail of the calculation method or constituents selection rules.

→(URL) <https://indexes.nikkei.co.jp/en/nkave/index/profile?idx=nk225c15>

(*) The data on the Monthly Factsheet are as of the end of the previous month.

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