

Euronext® Global Sustainability and Climate Screened DR Index

Objective

The Euronext® Global Sustainability and Climate Screened DR index is designed to reflect the price level trends in the trading of shares listed in the world. The index excludes companies based on Trust Metric, Carbon Budget, activity involvement and UNGC controversies as defined by ISS-ESG. The index then selects companies with the highest ESG scores and then the highest Free Float Market capitalisation from Euronext Eurozone 300 index, Euronext North America 500 index listed in the United States of America and Euronext Asia Pacific 500 index listed in Japan. The index is reweighted daily on which the index is scheduled to be published. 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-bv-familv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	24,350	QTD	14.08%	P/E Incl. Neg LTM	48.61
		YTD	14.08%	P/E Incl. Neg FY1	20.42
		2023	23.50%	P/E excl. Neg LTM	48.61
		2022	-12.53%	P/E excl. Neg FY1	20.40
		2021	29.91%	Price/Book	15.11
				Price/Sales	6.25
				Price/Cash Flow	23.07
				Dividend Yield (%)	3.40
Components (full)	EUR Bil	Annualized	(%)		
Average	243.5	2 Year	15.91%		
Median	109.8	3 Years	13.74%		
Largest	2936.1	5 Years	13.97%		
Smallest	25.0	Since Base Date 01-01-2010	13.14%		
Component Weights	(%)				
Largest	1.72				
Smallest	0.15				
Top ten	16.50				

Performance of other versions

Euronext Global Sustainability and Climate Screened DR GR		Euronext Global Sustainability and Climate Screened Decrement 50 Points	
QTD	14.08%	QTD	12.73%
YTD	14.08%	YTD	12.73%
2023	23.50%	2023	6.78%
2022	-12.53%	2022	-17.51%
2021	29.91%	2021	23.81%

Euronext® Global Sustainability and Climate Screened DR Index

EURONEXT
Indices

Index Facts

Categories	Facts
Weighting	<ul style="list-style-type: none"> • 5% of the Euronext® JPN Screened Climate Ambition 30 EW GR EUR Index • 40% of the Euronext® Eurozone Screened Climate Ambition 35 EW GR Index • 55% of the Euronext® US Screened Climate Ambition 35 EW EUR GR Index
Component Number	3
Review of composition	Quarterly, effective after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Gross return index version is available.
Date Introduced	Euronext Global Sustainability and Climate Screened DR Index family was introduced on 13 October 2023
Isin code / Base Value / Base Date	<p>Euronext Global Sustainability and Climate Screened DR Index (FRCLIM000189), 1000 as of 01 January 2010</p> <p>Euronext Global Sustainability and Climate Screened DR GR Index (FRCLIM000197), 1000 as of 01 January 2010</p> <p>Euronext Global Sustainability and Climate Screened Decrement 50 Points Index (FRESG0000892), 953 as of 15 February 2023</p>

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>.

© 2024, Euronext N.V. - All rights reserved.

Euronext® Global Sustainability and Climate Screened DR Index

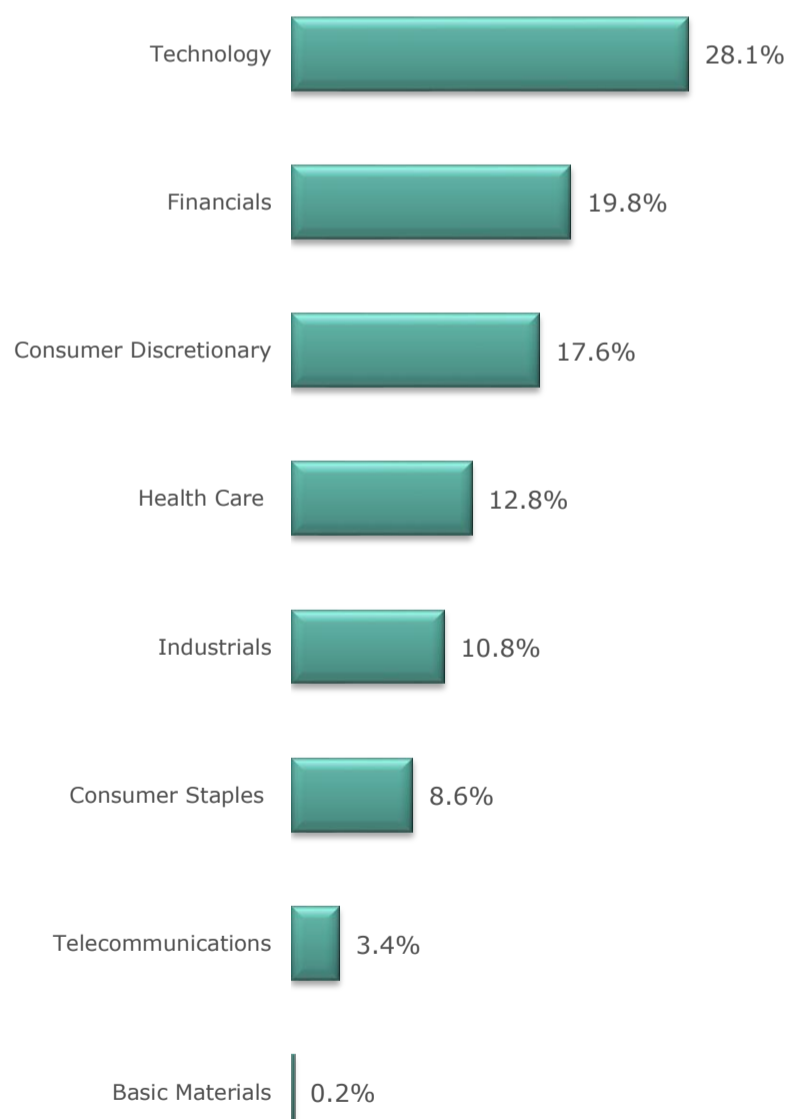
EURONEXT
Indices

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALPHABET CLASS A	GOOGL	US	Technology	1.71
THE WALT DISNEY COMP	DIS	US	Consumer Discretionary	1.70
MERCK & COMPANY	MRK	US	Health Care	1.68
PEPSICO	PEP	US	Consumer Staples	1.67
JP MORGAN CHASE & CO	JPM	US	Financials	1.65
BANK OF AMERICA	BAC	US	Financials	1.65
ELI LILLY AND CO	LLY	US	Health Care	1.61
BROADCOM INC.	AVGO	US	Technology	1.61
HOME DEPOT INC	HD	US	Consumer Discretionary	1.60
MASTERCARD INC	MA	US	Industrials	1.59
				16.48

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

